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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/05/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/05/2016 Foreign Exchange Future			15.86050		15.74450			0.0000	0.00	0	0
\$ / R On 20/05/2016 Foreign Exchange Future			15.90450		15.74450			0.0000	0.00	0	4,700
\$ / R On 23/05/2016 Foreign Exchange Future			15.90460		15.75080			0.0000	0.00	0	0
\$ / R On 24/05/2016 Foreign Exchange Future			15.89820		15.75390			0.0000	0.00	0	0
\$ / R On 25/05/2016 Foreign Exchange Future			15.90130		15.75700			0.0000	0.00	0	285
\$ / R On 27/05/2016 Foreign Exchange Future			15.90770		15.76330			0.0000	0.00	0	1,000
\$ / R On 30/05/2016 Foreign Exchange Future			15.91720		15.77150			0.0000	0.00	0	930
\$ / R On 31/05/2016 Foreign Exchange Future			15.92040		15.77430			0.0000	0.00	0	3,550
\$ / R On 01/06/2016 Foreign Exchange Future			15.92350		15.77700			0.0000	0.00	0	0
\$ / R On 06/06/2016 Foreign Exchange Future			15.93940		15.79070			0.0000	0.00	0	0
\$ / R On 07/06/2016 Foreign Exchange Future			15.94260		15.79350			0.0000	0.00	0	0
\$ / R On 08/06/2016 Foreign Exchange Future			15.94570		15.79620			0.0000	0.00	0	300
\$ / R On 09/06/2016 Foreign Exchange Future			15.94890		15.79900			0.0000	0.00	0	264
\$ / R On 13/06/2016 Foreign Exchange Future			15.96160		15.80990			0.0000	981,845,900.80	61,513	641,563
\$ / R On 14/06/2016 Foreign Exchange Future			15.96480		15.81270			0.0000	0.00	0	0
\$ / R On 15/06/2016 Foreign Exchange Future			15.96790		15.81540			0.0000	0.00	0	0
\$ / R On 17/06/2016 Foreign Exchange Future			15.97430		15.82090			0.0000	0.00	0	0
\$ / R On 21/06/2016 Foreign Exchange Future			15.98700		15.83270			0.0000	0.00	0	0
\$ / R On 24/06/2016 Foreign Exchange Future			15.99650		15.84350			0.0000	0.00	0	0
\$ / R On 28/06/2016 Foreign Exchange Future			16.00910		15.85790			0.0000	0.00	0	0
\$ / R On 29/06/2016 Foreign Exchange Future			16.01220		15.86150			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	30/06/2016	Foreign Exchange Future			16.01540		15.86510			0.0000	80,077.00	5	1,072
\$ / R	On	05/07/2016	Foreign Exchange Future			16.03110		15.88300			0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Future			16.05320		15.90820			0.0000	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Future			16.06260		15.91900			0.0000	0.00	0	370
\$ / R	On	26/07/2016	Foreign Exchange Future			16.09730		15.95590			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.10040		15.95910			0.0000	0.00	0	2,110
\$ / R	On	28/07/2016	Foreign Exchange Future			16.10360		15.96230			0.0000	0.00	0	265
\$ / R	On	05/08/2016	Foreign Exchange Future			16.12890		15.98760			0.0000	0.00	0	1,900
\$ / R	On	11/08/2016	Foreign Exchange Future			16.14790		16.00660			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			16.16060		16.01920			0.0000	0.00	0	105
\$ / R	On	16/08/2016	Foreign Exchange Future			16.16380		16.02240			0.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Future			16.16690		16.02560			0.0000	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Future			16.17010		16.02870			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			16.19560		16.05450			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			16.20540		16.06440			0.0000	0.00	0	2,467
\$ / R	On	06/09/2016	Foreign Exchange Future			16.23130		16.09060			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.23770		16.09720			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.24100		16.10050			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.25390		16.11360			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.26040		16.12020			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.27330		16.13330			0.0000	209,242,091.40	12,858	190,742
\$ / R	On	28/09/2016	Foreign Exchange Future			16.30250		16.16280			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.39320		16.25480			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			16.43200		16.29420			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.50040		16.36360			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.55360		16.41730			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.57020		16.43410			0.0000	165,702,000.00	10,000	64,620
\$ / R	On	13/03/2017	Foreign Exchange Future			16.85070		16.71910			0.0000	16,850,700.00	1,000	10,622
\$ / R	On	19/06/2017	Foreign Exchange Future			17.15070		17.02460			0.0000	0.00	0	3,300
\$ / R	On	18/09/2017	Foreign Exchange Future			17.35010		17.21760			0.0000	0.00	0	0
Total \$ / R Future												1,373,720,769.20	85,376	930,675
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			163.81380	160.500	42.15	1.0000	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			119.31380	0.000	42.15	0.0000	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			331.93980	454.783	49.06	0.8569	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			67.43980	30.283	49.06	0.1431	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			449.20340	577.858	30.06	0.8693	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			58.40340	33.258	30.06	0.1307	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Call			1,278.00760	1,420.225	34.23	0.9907	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Put			4.10760	2.025	34.23	0.0093	0.00	0	1,000
\$ / R	On	24/05/2016	Foreign Exchange Option	15.66	Call			256.86620	339.156	26.83	0.6902	0.00	0	2,500
\$ / R	On	24/05/2016	Foreign Exchange Option	15.66	Put			162.96620	100.956	26.83	0.3098	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	15.67	Call			251.30100	332.162	26.79	0.6832	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	15.67	Put			167.40100	103.962	26.79	0.3168	0.00	0	3,000
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call			594.20970	723.046	26.22	0.9129	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put			37.20970	21.746	26.22	0.0871	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/05/2016	Foreign Exchange Option	15.74	Call		229.94200	298.362	25.68	0.6278	0.00	0	2,500
\$ / R	On	25/05/2016	Foreign Exchange Option	15.74	Put		212.94200	137.062	25.68	0.3722	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		116.44290	147.022	25.59	0.3642	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		483.14290	369.322	25.59	0.6358	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call		30.48530	36.148	27.17	0.1174	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		967.18530	828.449	27.17	0.8826	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		3,963.30000	4,107.700	33.11	1.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		0.00000	0.000	33.11	0.0000	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		2,263.82370	2,408.030	37.19	0.9987	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		0.52370	0.330	37.19	0.0013	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Call		1,517.89570	1,660.778	32.98	0.9886	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Put		4.59570	3.078	32.98	0.0114	0.00	0	1,000
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Call		1,488.20710	1,631.782	29.20	0.9843	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Put		6.70710	4.582	29.20	0.0157	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Call		1,286.27050	1,428.085	26.80	0.9743	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Put		11.97050	7.685	26.80	0.0257	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call		977.77500	1,114.239	23.97	0.9525	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put		23.47500	13.839	23.97	0.0475	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	15.57	Call		387.41160	468.415	22.48	0.7145	0.00	0	5,000
\$ / R	On	31/05/2016	Foreign Exchange Option	15.57	Put		183.11160	118.015	22.48	0.2855	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Call		1,261.07470	1,403.007	26.25	0.9695	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Put		14.07470	9.507	26.25	0.0305	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Call		1,116.57560	1,256.092	25.05	0.9594	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Put		19.57560	12.592	25.05	0.0406	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		517.30070	608.946	21.83	0.7477	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		176.60070	119.546	21.83	0.2523	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		3,590.77890	3,739.473	34.77	0.9998	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		0.07890	0.073	34.77	0.0002	0.00	0	1,000
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call		1,293.70880	1,436.670	23.71	0.9603	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put		20.20880	14.070	23.71	0.0397	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call		1,222.58150	1,363.664	23.13	0.9511	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put		26.38150	17.964	23.13	0.0489	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Call		1,084.70220	1,221.334	22.68	0.9325	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Put		38.50220	25.634	22.68	0.0675	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call		353.61430	421.301	22.41	0.5892	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put		337.41430	255.601	22.41	0.4108	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		2,510.28360	2,659.691	27.40	0.9975	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		1.28360	0.791	27.40	0.0025	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		2,500.31140	2,649.711	27.36	0.9974	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		1.31140	0.811	27.36	0.0026	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		2,490.33980	2,639.731	27.33	0.9974	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		1.33980	0.831	27.33	0.0026	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		1.83680	1.141	26.06	0.0034	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		2,501.76870	2,652.766	26.02	0.9966	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		1.86870	1.166	26.02	0.0034	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		2,312.49850	2,463.342	25.25	0.9949	0.00	0	53,633

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			2.59850	1.742	25.25	0.0051	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,282.63860	2,433.456	25.13	0.9946	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			2.73860	1.856	25.13	0.0054	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,816.25160	1,966.607	23.22	0.9857	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			6.35160	5.007	23.22	0.0143	0.00	0	62,394
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call			1,717.53350	1,867.782	22.82	0.9824	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put			7.63350	6.182	22.82	0.0176	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,619.09820	1,769.230	22.42	0.9785	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			9.19820	7.630	22.42	0.0215	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,570.78400	1,720.075	22.21	0.9762	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			10.88400	8.475	22.21	0.0238	0.00	0	28,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,427.48650	1,573.686	21.76	0.9668	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			17.58650	12.086	21.76	0.0332	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			1,399.17400	1,544.769	21.73	0.9642	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			19.27400	13.169	21.73	0.0358	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			1,380.37190	1,525.537	21.72	0.9624	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			20.47190	13.937	21.72	0.0376	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Call			1,370.99360	1,515.936	21.71	0.9614	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Put			21.09360	14.336	21.71	0.0386	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,333.63770	1,477.631	21.67	0.9574	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			23.73770	16.031	21.67	0.0426	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			1,187.07000	1,326.268	21.52	0.9380	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			37.17000	24.668	21.52	0.0620	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call			1,151.23970	1,288.965	21.49	0.9322	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put			41.33970	27.365	21.49	0.0678	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			1,115.77400	1,251.908	21.45	0.9260	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			45.87400	30.308	21.45	0.0740	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			1,106.96620	1,242.685	21.44	0.9243	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			47.06620	31.085	21.44	0.0757	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			1,080.69280	1,215.117	21.41	0.9193	0.00	0	23,510
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			50.79280	33.517	21.41	0.0807	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			1,063.30350	1,196.825	21.39	0.9158	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			53.40350	35.225	21.39	0.0842	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,020.29020	1,151.420	21.35	0.9066	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			60.39020	39.820	21.35	0.0934	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			952.92280	1,079.808	21.27	0.8902	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			73.02280	48.208	21.27	0.1098	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			928.14780	1,053.309	21.25	0.8836	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			78.24780	51.709	21.25	0.1164	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			919.95160	1,044.521	21.24	0.8813	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			80.05160	52.921	21.24	0.1187	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			895.55240	1,018.300	21.21	0.8743	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			85.65240	56.700	21.21	0.1257	0.00	0	34,400
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call			817.41200	932.522	21.12	0.8489	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put			107.51200	70.922	21.12	0.1511	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			707.24350	811.924	21.22	0.8020	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			147.34350	100.324	21.22	0.1980	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Call			486.26270	567.671	21.74	0.6668	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Put			276.36270	206.071	21.74	0.3332	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			407.71650	479.178	21.97	0.6029	717,808.64	1,498	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			347.81650	267.578	21.97	0.3971	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			340.42010	400.684	22.19	0.5381	160,273.60	400	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			430.52010	339.084	22.19	0.4619	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			328.24060	386.175	22.24	0.5252	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			448.34060	354.575	22.24	0.4748	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			301.21090	354.618	22.39	0.4953	70,923.68	200	850
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			491.31090	393.018	22.39	0.5047	0.00	0	44,105
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			283.05900	333.577	22.51	0.4744	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			523.15900	421.977	22.51	0.5256	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			265.83940	313.570	22.63	0.4538	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			555.93940	451.970	22.63	0.5462	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			243.23730	287.242	22.80	0.4256	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			603.33730	495.642	22.80	0.5744	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			234.06930	276.542	22.88	0.4138	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			624.16930	514.942	22.88	0.5862	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			225.20300	266.183	22.95	0.4022	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			645.30300	534.583	22.95	0.5978	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			216.63300	256.157	23.02	0.3908	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			666.73300	554.557	23.02	0.6092	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			205.65080	243.295	23.12	0.3758	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			695.75080	581.695	23.12	0.6242	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			195.16390	230.999	23.22	0.3612	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			725.26390	609.399	23.22	0.6388	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			157.84190	187.104	23.61	0.3064	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			847.94190	725.504	23.61	0.6936	217,651.17	300	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			151.61130	179.758	23.68	0.2968	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			871.71130	748.158	23.68	0.7032	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			147.58340	175.006	23.73	0.2905	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			887.68340	763.406	23.73	0.7095	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			132.34750	157.120	23.93	0.2664	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			952.44750	825.521	23.93	0.7336	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			128.73430	152.918	23.97	0.2606	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			968.83430	841.318	23.97	0.7394	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			125.21160	148.819	24.02	0.2549	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			985.31160	857.219	24.02	0.7451	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			102.93390	122.614	24.35	0.2174	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,103.03390	971.014	24.35	0.7826	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			88.07870	104.863	24.58	0.1910	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,198.17870	1,063.263	24.58	0.8090	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			86.83340	103.374	24.60	0.1887	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,206.93340	1,071.774	24.60	0.8113	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			84.39150	100.453	24.64	0.1842	0.00	0	8,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,224.49150	1,088.853	24.64	0.8158	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			78.56760	93.484	24.75	0.1734	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,268.66760	1,131.884	24.75	0.8266	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			73.12710	86.971	24.85	0.1631	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			1,313.22710	1,175.371	24.85	0.8369	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			72.08220	85.721	24.87	0.1611	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,322.18220	1,184.121	24.87	0.8389	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			69.03380	82.070	24.94	0.1553	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,349.13380	1,210.470	24.94	0.8447	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			24.05130	29.026	26.40	0.0624	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,004.15130	1,857.426	26.40	0.9376	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			17.29250	21.129	26.83	0.0468	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,207.39250	2,059.529	26.83	0.9532	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			15.48390	19.005	26.97	0.0425	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,275.58390	2,127.405	26.97	0.9575	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			13.64400	16.839	27.13	0.0380	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			2,353.74400	2,205.239	27.13	0.9620	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			13.21880	16.337	27.17	0.0370	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,373.31880	2,224.737	27.17	0.9630	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			8.08450	10.237	27.81	0.0240	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			2,678.18450	2,528.637	27.81	0.9760	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			6.68220	8.551	28.05	0.0203	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,796.78220	2,646.951	28.05	0.9797	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			3.76810	4.724	28.87	0.0116	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			3,193.86810	3,043.124	28.87	0.9884	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,650.12250	3,801.728	31.20	0.9996	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			0.22250	0.128	31.20	0.0004	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,900.84720	3,052.100	27.63	0.9985	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			0.94720	0.500	27.63	0.0015	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,811.00200	2,962.205	27.27	0.9982	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			1.10200	0.605	27.27	0.0018	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,611.44740	2,762.524	26.46	0.9973	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			1.54740	0.924	26.46	0.0027	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,521.70550	2,672.718	26.10	0.9967	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1.80550	1.118	26.10	0.0033	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,511.73680	2,662.741	26.06	0.9966	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call			1,300.39670	1,443.291	21.39	0.9521	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put			27.69670	18.491	21.39	0.0479	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			277.86800	326.794	22.63	0.4605	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			555.16800	451.994	22.63	0.5395	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call			1,240.62030	1,381.180	21.16	0.9421	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put			35.22030	23.280	21.16	0.0579	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Call			519.17910	601.988	21.77	0.6617	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Put			298.27910	227.688	21.77	0.3383	0.00	0	15,000
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call			1,313.31710	1,450.865	20.03	0.9432	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put			40.61710	23.866	20.03	0.0568	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		838.12890	946.999	20.86	0.8003	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		164.62890	120.499	20.86	0.1997	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call		198.47270	234.625	23.52	0.3183	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put		964.97270	848.125	23.52	0.6817	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		192.02570	227.178	23.59	0.3102	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		988.52570	870.678	23.59	0.6898	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		138.08270	163.656	24.12	0.2291	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		1,320.18270	1,194.556	24.12	0.7709	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		2,366.29120	2,515.184	23.70	0.9865	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		8.39120	6.084	23.70	0.0135	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call		1,333.06890	1,465.858	20.09	0.9250	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put		55.16890	36.758	20.09	0.0750	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		215.69520	253.118	23.23	0.3269	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		977.79520	864.018	23.23	0.6731	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		4,058.26470	4,209.341	28.78	0.9994	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		0.36470	0.241	28.78	0.0006	0.00	0	250
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call		1,218.65700	1,346.094	20.26	0.8985	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put		77.15700	53.894	20.26	0.1015	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call		1,605.35690	1,747.370	20.44	0.9534	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put		30.25690	21.970	20.44	0.0466	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call		1,352.35200	1,481.163	20.04	0.9092	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put		69.35200	50.063	20.04	0.0908	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call		1,372.42840	1,497.437	20.02	0.8949	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put		84.22840	64.237	20.02	0.1051	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call		1,039.35280	1,150.346	20.31	0.8089	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put		171.15280	137.146	20.31	0.1911	0.00	0	12,000
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call		1,226.27130	1,343.940	20.23	0.8525	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put		127.27130	101.340	20.23	0.1475	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		363.68660	409.778	22.37	0.3935	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		1,007.78660	912.478	22.37	0.6065	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		105.60250	120.549	25.12	0.1417	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		2,339.70250	2,213.249	25.12	0.8583	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		246.65230	278.572	23.32	0.2875	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		1,417.55230	1,308.172	23.32	0.7125	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		193.36830	218.710	23.90	0.2349	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		1,684.26830	1,568.310	23.90	0.7651	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		4,160.94100	4,301.737	25.87	0.9976	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		1.84100	1.337	25.87	0.0024	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		2,480.35730	2,617.528	21.79	0.9717	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		21.25730	17.128	21.79	0.0283	0.00	0	150
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call		1,326.07950	1,442.114	20.09	0.8459	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put		143.77950	118.514	20.09	0.1541	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call		1,201.56990	1,310.480	20.20	0.7950	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put		213.96990	181.580	20.20	0.2050	0.00	0	5,000
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call		1,130.44860	1,236.196	20.26	0.7736	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put		242.84860	207.296	20.26	0.2264	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	Call			3,314.39160	3,454.808	22.45	0.9888	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			7.79160	6.908	22.45	0.0112	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			898.27330	986.086	20.55	0.6742	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			411.67330	358.186	20.55	0.3258	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			455.73260	505.513	22.06	0.4211	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,046.53260	954.913	22.06	0.5789	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			771.42550	849.056	20.87	0.6050	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			559.02550	495.257	20.87	0.3950	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			282.21360	313.186	23.38	0.2843	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			1,646.61360	1,536.286	23.38	0.7157	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			762.65230	839.341	20.93	0.5981	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			577.05230	512.441	20.93	0.4019	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			690.11730	760.842	21.16	0.5584	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			671.41730	600.742	21.16	0.4416	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,586.89420	2,723.027	20.35	0.9617	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			32.39420	27.427	20.35	0.0383	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			263.70550	291.419	23.81	0.2564	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,909.20550	1,795.819	23.81	0.7436	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			228.86170	253.678	24.16	0.2280	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,104.36170	1,988.078	24.16	0.7720	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,259.11980	4,399.887	24.90	0.9939	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			4.61980	4.287	24.90	0.0061	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			1,223.06660	1,326.830	20.05	0.7563	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			298.66660	261.430	20.05	0.2437	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			283.95930	312.549	23.76	0.2604	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,993.35930	1,881.249	23.76	0.7396	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,625.46790	2,760.675	19.75	0.9602	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			34.86790	29.375	19.75	0.0398	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,438.76540	2,572.151	19.75	0.9472	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			48.16540	40.852	19.75	0.0528	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			293.98810	323.070	23.66	0.2679	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,943.38810	1,831.770	23.66	0.7321	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,373.15800	2,505.327	19.72	0.9402	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			55.95800	47.627	19.72	0.0598	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			384.55050	421.696	22.94	0.3317	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,587.35050	1,483.996	22.94	0.6683	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			295.33240	324.574	23.77	0.2653	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,994.83240	1,883.574	23.77	0.7347	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,636.72800	2,771.544	19.69	0.9593	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			36.22800	30.544	19.69	0.0407	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,429.16350	1,537.308	19.90	0.7877	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			265.56350	233.408	19.90	0.2123	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			187.57110	206.460	24.95	0.1774	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,783.97110	2,662.560	24.95	0.8226	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,856.76930	2,992.627	19.43	0.9695	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			26.56930	22.227	19.43	0.0305	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	13.30	Call			2,847.24670	2,983.034	19.44	0.9690	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			27.04670	22.634	19.44	0.0310	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,837.73050	2,973.448	19.44	0.9685	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			27.53050	23.048	19.44	0.0315	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			2,487.49360	2,619.264	19.39	0.9436	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			54.19360	45.964	19.39	0.0564	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			0.00000	2,169.773	19.55	0.8958	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			0.00000	96.473	19.55	0.1042	192,945.20	2,000	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			1,717.74990	1,834.372	19.68	0.8430	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			184.44990	161.072	19.68	0.1570	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,640.95310	1,754.918	19.72	0.8277	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			207.65310	181.618	19.72	0.1723	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,851.51270	2,986.883	19.26	0.9681	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			28.21270	23.583	19.26	0.0319	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			1,049.48610	1,135.892	20.38	0.6614	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			516.18610	462.592	20.38	0.3386	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			996.66610	1,079.922	20.52	0.6408	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			563.36610	506.622	20.52	0.3592	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,796.77260	1,915.873	19.65	0.8574	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			163.47260	142.573	19.65	0.1426	10,407,836.30	73,000	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			703.13140	765.920	21.41	0.5077	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			929.83140	852.620	21.41	0.4923	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			649.00880	707.584	21.63	0.4792	10,613,761.50	15,000	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,025.70880	944.284	21.63	0.5208	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			1,422.50370	1,528.867	19.91	0.7772	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			289.20370	255.567	19.91	0.2228	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			598.90990	653.447	21.85	0.4515	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,125.60990	1,040.147	21.85	0.5485	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			586.20270	639.692	21.91	0.4443	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			1,152.90270	1,066.391	21.91	0.5557	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			737.63520	803.027	21.28	0.5253	17,265,086.95	21,500	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			874.33520	799.727	21.28	0.4747	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			499.29110	545.126	22.34	0.3928	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,365.99110	1,271.826	22.34	0.6072	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			384.47440	419.930	23.14	0.3178	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,751.17440	1,646.630	23.14	0.6822	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			605.36440	660.431	21.82	0.4552	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			1,112.06440	1,027.131	21.82	0.5448	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			346.82410	378.828	23.47	0.2916	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,913.52410	1,805.529	23.47	0.7084	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			135.48760	146.823	26.04	0.1276	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,552.18760	3,423.523	26.04	0.8724	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			537.97740	587.423	22.14	0.4163	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,264.67740	1,174.123	22.14	0.5837	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,918.16650	3,054.030	19.24	0.9715	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			24.86650	20.730	19.24	0.0285	0.00	0	405

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	13.29	Call		2,870.52170	3,006.036	19.25	0.9691	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		27.22170	22.736	19.25	0.0309	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		2,861.01390	2,996.457	19.26	0.9686	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		27.71390	23.157	19.26	0.0314	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		265.09070	290.167	24.40	0.2251	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		2,512.29070	2,397.667	24.40	0.7749	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		4,369.58650	4,508.908	23.05	0.9918	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		6.78650	6.408	23.05	0.0082	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		2,704.89660	2,836.357	18.89	0.9571	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		42.09660	33.857	18.89	0.0429	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		287.27260	314.409	24.20	0.2411	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		2,374.47260	2,261.909	24.20	0.7589	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		299.30040	324.513	24.61	0.2268	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		2,814.50040	2,701.313	24.61	0.7732	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		289.19050	313.570	24.71	0.2201	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		2,884.39050	2,770.370	24.71	0.7799	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		4,463.94170	4,602.048	22.16	0.9897	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		9.14170	8.848	22.16	0.0103	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		2,800.10270	2,930.911	17.93	0.9549	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		45.30270	37.711	17.93	0.0451	0.00	0	150
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		944.45410	1,013.572	21.13	0.5510	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		950.25410	881.572	21.13	0.4490	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		920.23600	987.947	21.21	0.5410	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		986.03600	915.947	21.21	0.4590	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		1,682.11060	1,787.440	19.77	0.7776	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		337.91060	305.440	19.77	0.2224	0.00	0	8,695
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		2,926.87850	3,054.083	18.05	0.9446	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		63.27850	53.683	18.05	0.0554	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		311.32830	335.194	25.11	0.2132	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		3,347.72830	3,234.794	25.11	0.7868	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		4,576.83970	4,712.923	21.52	0.9868	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		13.23970	12.523	21.52	0.0132	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		3,803.79180	3,939.535	19.20	0.9731	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		26.49180	25.935	19.20	0.0269	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		3,793.98020	3,929.732	19.18	0.9729	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		26.68020	26.132	19.18	0.0271	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		3,784.17070	3,919.930	19.15	0.9727	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		26.87070	26.330	19.15	0.0273	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		3,173.53170	3,302.704	17.50	0.9556	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		49.43170	42.504	17.50	0.0444	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		3,137.09330	3,265.835	17.56	0.9530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		52.99330	45.635	17.56	0.0470	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		2,826.82560	2,951.097	18.08	0.9255	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		13.65310	13.109	20.79	0.0135	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		42.07690	36.054	17.37	0.0388	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		3,191.82020	3,321.200	17.47	0.9569	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		47.72020	41.000	17.47	0.0431	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		225.67440	248.193	28.33	0.1470	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		5,091.57440	4,977.993	28.33	0.8530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		4,647.75310	4,783.309	20.79	0.9865	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		6,683.20610	6,559.581	28.33	0.9200	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		17.16960	19.837	28.33	0.0165	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		10,523.06960	10,389.637	28.33	0.9835	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		260.98940	277.110	27.84	0.1629	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		4,726.88940	4,606.910	27.84	0.8371	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		3,256.17690	3,386.254	17.37	0.9612	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		4,821.89160	4,701.546	28.03	0.8405	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		231.46250	254.427	28.33	0.1500	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		5,037.36250	4,924.227	28.33	0.8500	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		295.62840	314.263	26.66	0.1861	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		4,161.52840	4,044.063	26.66	0.8139	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		107.30610	119.781	28.33	0.0800	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		4,217.67030	4,099.923	26.78	0.8164	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		266.19440	282.690	27.64	0.1664	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		4,632.09440	4,512.490	27.64	0.8336	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		320.16320	340.573	25.98	0.2022	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		3,836.06320	3,720.373	25.98	0.7978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		255.99160	271.746	28.03	0.1595	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		3,956.52870	3,840.148	26.23	0.8040	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		305.01390	324.329	26.39	0.1923	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		4,030.91390	3,914.129	26.39	0.8077	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		340.04160	361.889	25.49	0.2151	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		3,605.94160	3,491.689	25.49	0.7849	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		291.77030	310.123	26.78	0.1836	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		3,651.79540	3,537.244	25.59	0.7876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		331.03480	352.230	25.70	0.2093	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		3,706.93480	3,592.030	25.70	0.7907	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		419.35700	449.274	24.45	0.2620	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		2,985.25700	2,879.074	24.45	0.7380	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		310.62870	330.348	26.23	0.1960	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		3,114.55480	3,006.990	24.65	0.7493	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		385.54950	413.204	24.77	0.2434	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		3,201.44950	3,093.004	24.77	0.7566	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		507.29430	542.946	23.75	0.3085	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		2,523.19430	2,422.746	23.75	0.6915	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		335.89540	357.444	25.59	0.2124	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		2,891.27620	2,786.152	24.31	0.7293	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		422.21410	452.322	24.43	0.2636	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		2,968.11410	2,862.122	24.43	0.7364	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		583.01040	623.430	23.25	0.3465	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		2,208.91040	2,113.230	23.25	0.6535	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		398.65480	427.190	24.65	0.2507	0.00	0	81,095

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			2,240.56750	2,144.373	23.30	0.6576	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			514.50910	550.623	23.70	0.3122	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,490.40910	2,390.423	23.70	0.6878	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			674.11400	719.823	22.72	0.3901	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			1,900.01400	1,809.623	22.72	0.6099	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			435.37620	466.352	24.31	0.2707	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			1,922.73760	1,831.866	22.76	0.6134	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			595.78440	636.996	23.17	0.3528	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,161.68440	2,066.796	23.17	0.6472	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			875.24600	934.189	21.78	0.4791	93,418.85	100	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			1,391.14600	1,313.989	21.78	0.5209	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			574.66750	614.573	23.30	0.3424	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,397.89100	1,320.485	21.79	0.5223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			711.87130	760.053	22.52	0.4076	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,787.77130	1,699.853	22.52	0.5924	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			940.69460	1,003.448	21.55	0.5054	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,266.59460	1,193.248	21.55	0.4946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			666.83760	712.066	22.76	0.3866	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,311.91300	1,237.148	21.63	0.5044	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			888.62320	948.355	21.73	0.4845	18,967,094.00	20,000	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,364.52320	1,288.155	21.73	0.5155	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,026.66980	1,094.241	21.27	0.5384	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,122.56980	1,054.041	21.27	0.4616	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			871.99100	930.685	21.79	0.4777	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			0.00000	1,065.826	21.29	0.4645	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			966.05860	1,030.254	21.46	0.5153	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,221.95860	1,150.054	21.46	0.4847	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,164.10700	1,238.791	20.87	0.5876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			930.00700	868.591	20.87	0.4124	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			916.01300	977.348	21.63	0.4956	3,909,393.20	4,000	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,044.65710	978.932	21.11	0.4425	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,050.37210	1,119.252	21.19	0.5472	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,086.27210	1,019.052	21.19	0.4528	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,354.47090	1,438.052	20.38	0.6491	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			720.37090	667.852	20.38	0.3509	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			0.00000	1,086.026	21.29	0.5355	543,012.75	500	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			750.08650	696.214	20.45	0.3602	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,255.92140	1,335.011	20.62	0.6182	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			821.82140	764.811	20.62	0.3818	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,572.72380	1,666.764	19.93	0.7110	0.00	0	81,095
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			538.62380	496.564	19.93	0.2890	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,078.75710	1,149.132	21.11	0.5575	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			581.36000	535.641	20.02	0.3042	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,476.45420	1,565.248	20.10	0.6849	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			612.35420	565.048	20.10	0.3151	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,829.64430	1,933.023	19.70	0.7690	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		395.54430	362.823	19.70	0.2310	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		1,324.18650	1,406.414	20.45	0.6398	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		462.94270	426.365	19.81	0.2595	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		1,690.59240	1,789.918	19.82	0.7390	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		466.49240	429.718	19.82	0.2610	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		1,968.90950	2,075.996	19.59	0.7963	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		334.80950	305.796	19.59	0.2037	12,231,844.00	40,000	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		1,515.46000	1,605.841	20.02	0.6958	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		367.39800	336.364	19.65	0.2186	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		1,843.27200	1,947.031	19.69	0.7717	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		389.17200	356.831	19.69	0.2283	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		2,188.29480	2,297.872	19.28	0.8359	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		254.19480	227.672	19.28	0.1641	1,821,376.00	8,000	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		1,697.04270	1,796.565	19.81	0.7405	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		288.30400	261.689	19.47	0.1815	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		2,040.99060	2,149.872	19.53	0.8094	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		306.89060	279.672	19.53	0.1906	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		3,002.15980	3,129.143	17.78	0.9421	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		68.05980	58.944	17.78	0.0579	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		1,891.49800	1,996.564	19.65	0.7814	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		92.72560	80.897	18.08	0.0745	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		2,574.85280	2,694.286	18.53	0.8960	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		140.75280	124.086	18.53	0.1040	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		3,182.67030	3,311.947	17.49	0.9563	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		48.57030	41.747	17.49	0.0437	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		2,092.40400	2,201.889	19.47	0.8185	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,947.77580	2,044.156	19.82	0.7280	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		588.67580	553.456	19.82	0.2720	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		1,747.90130	1,838.308	20.05	0.6847	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		728.80130	687.608	20.05	0.3153	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		1,725.52020	1,815.211	20.08	0.6796	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		746.42020	704.511	20.08	0.3204	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		1,266.86030	1,334.318	21.22	0.5506	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		1,297.76030	1,233.618	21.22	0.4494	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		1,173.53620	1,237.706	21.52	0.5207	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		1,454.43620	1,387.006	21.52	0.4793	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		771.61320	814.860	23.20	0.3735	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		2,482.51320	2,394.160	23.20	0.6265	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		769.41880	812.588	23.21	0.3727	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		2,490.31880	2,401.888	23.21	0.6273	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		657.94020	695.580	23.86	0.3267	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		2,938.84020	2,844.880	23.86	0.6733	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		593.71070	627.789	24.30	0.2990	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		3,254.61070	3,157.089	24.30	0.7010	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1,960.07070	2,056.795	19.80	0.7305	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		580.97070	546.095	19.80	0.2695	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,953.91580	2,050.465	19.81	0.7293	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			584.81580	549.765	19.81	0.2707	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			389.89370	408.044	27.27	0.1975	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,090.79370	4,977.344	27.27	0.8025	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			2,028.77740	2,127.380	19.73	0.7442	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			539.67740	506.680	19.73	0.2558	0.00	0	90
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			812.48910	847.453	24.29	0.3361	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			3,497.88910	3,406.753	24.29	0.6639	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,232.48620	2,321.662	19.98	0.7204	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			727.88620	690.962	19.98	0.2796	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,226.67390	2,315.678	19.99	0.7193	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			732.07390	694.978	19.99	0.2807	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			2,085.66610	2,170.446	20.19	0.6919	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			841.06610	799.746	20.19	0.3081	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,238.31210	2,327.653	19.97	0.7215	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			723.71210	686.953	19.97	0.2785	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,679.94770	1,745.131	22.11	0.5472	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			1,852.34770	1,785.031	22.11	0.4528	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,687.31820	1,752.760	22.09	0.5490	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			1,839.71820	1,772.660	22.09	0.4510	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,683.62450	1,748.941	22.10	0.5481	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			1,846.02450	1,778.841	22.10	0.4519	0.00	0	0
Total \$ / R Option												77,212,425.84	186,498	1,936,120
Total \$ / R												1,450,933,195.04	271,874	2,866,795
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.96160		15.80990			0.0000	2,330,393.60	146	826
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.27330		16.13330			0.0000	358,012.60	22	332
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.57020		16.43410			0.0000	397,684.80	24	57
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.85070		16.71910			0.0000	0.00	0	51
Total \$ / R MAXI Future												3,086,091.00	192	1,266
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			237,224.03420	252,313.477	25.49	0.9955	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			234.03420	153.477	25.49	0.0045	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			236,228.14170	251,316.754	25.45	0.9954	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			238.14170	156.754	25.45	0.0046	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			235,232.33290	250,320.106	25.41	0.9953	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			242.33290	160.106	25.41	0.0047	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			142,948.90760	153,611.478	19.90	0.7790	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			28,618.90760	25,281.478	19.90	0.2210	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			142,250.37250	152,886.686	19.91	0.7772	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			28,920.37250	25,556.686	19.91	0.2228	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			141,554.23670	152,163.633	19.91	0.7754	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			29,224.23670	25,833.633	19.91	0.2246	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			183,786.08680	194,093.309	19.72	0.7701	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			39,376.08680	36,073.309	19.72	0.2299	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Call			183,110.56950	193,396.942	19.72	0.7687	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Put			39,700.56950	36,376.942	19.72	0.2313	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			182,436.74610	192,702.224	19.73	0.7673	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			40,026.74610	36,682.224	19.73	0.2327	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Put			145,443.62080	138,700.633	21.52	0.4793	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Call			116,995.59420	123,396.475	21.53	0.5195	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Put			146,085.59420	139,326.475	21.53	0.4805	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Call			117,712.23180	124,146.007	21.51	0.5219	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Put			144,802.23180	138,076.007	21.51	0.4781	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Call			117,353.62080	123,770.633	21.52	0.5207	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												3,086,091.00	192	1,266
£ / R	On 31/05/2016	Foreign Exchange Future				23.21740		23.05280			0.0000	0.00	0	123
£ / R	On 13/06/2016	Foreign Exchange Future				23.27800		23.10540			0.0000	5,353,940.00	230	56,777
£ / R	On 08/09/2016	Foreign Exchange Future				23.69410		23.53640			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future				23.74800		23.59090			0.0000	11,921,496.00	502	25,710
£ / R	On 19/12/2016	Foreign Exchange Future				24.20330		24.05050			0.0000	0.00	0	152
£ / R	On 13/03/2017	Foreign Exchange Future				24.64010		24.49270			0.0000	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Future				24.86860		24.72770			0.0000	0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future				25.11280		24.97180			0.0000	0.00	0	0
Total £ / R Future												17,275,436.00	732	82,835
£ / R	On 31/05/2016	Foreign Exchange Option		21.57	Call			1,492.84060	1,655.514	20.78	0.9757	0.00	0	0
£ / R	On 31/05/2016	Foreign Exchange Option		21.57	Put			10.04060	8.114	20.78	0.0243	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.49	Call			2,623.11190	2,793.909	22.02	0.9875	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.49	Put			7.71190	5.909	22.02	0.0125	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.50	Call			2,613.24900	2,784.015	22.00	0.9873	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.50	Put			7.84900	6.015	22.00	0.0127	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.51	Call			2,603.38860	2,774.124	21.98	0.9871	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.51	Put			7.98860	6.124	21.98	0.0129	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		24.30	Call			112.48320	135.715	19.52	0.2074	0.00	0	1,300
£ / R	On 13/06/2016	Foreign Exchange Option		24.30	Put			1,307.08320	1,157.715	19.52	0.7926	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		26.50	Call			7.78760	8.526	23.08	0.0172	8,526.00	1,000	2,600
£ / R	On 13/06/2016	Foreign Exchange Option		26.50	Put			3,402.38760	3,230.526	23.08	0.9828	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.27	Call			1,769.16190	1,866.037	19.63	0.7338	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.27	Put			502.76190	441.937	19.63	0.2662	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		25.85	Call			395.06620	413.682	21.85	0.2550	0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option		25.85	Put			2,708.66620	2,569.582	21.85	0.7450	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		21.20	Call			2,558.40960	2,687.126	19.59	0.8597	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		21.20	Put			222.00960	193.026	19.59	0.1403	0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option		22.25	Call			1,782.41500	1,879.812	19.63	0.7366	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.25	Put			496.01500	435.712	19.63	0.2634	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.26	Call			1,775.78310	1,872.919	19.63	0.7352	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.26	Put			499.38310	438.819	19.63	0.2648	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	23.01	Call			1,402.99730	1,478.409	19.76	0.6303	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			822.09730	740.409	19.76	0.3697	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			557.73710	584.611	21.24	0.3257	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			2,266.83710	2,136.611	21.24	0.6743	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			1,694.13500	1,783.835	19.50	0.7032	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			145.11610	127.775	20.07	0.0940	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			603.23500	535.834	19.50	0.2968	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,413.66230	1,489.593	19.75	0.6332	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			812.76230	731.593	19.75	0.3668	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,408.32220	1,483.993	19.75	0.6317	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			817.42220	735.993	19.75	0.3683	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			3,226.01610	3,365.775	20.07	0.9060	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,181.27490	2,274.329	18.91	0.7032	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			770.77490	711.029	18.91	0.2968	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,175.13400	2,267.995	18.91	0.7021	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			774.63400	714.695	18.91	0.2979	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			1,299.13230	1,354.488	19.92	0.5028	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			37.74580	37.016	23.37	0.0217	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			51.60720	51.176	20.27	0.0328	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			3,023.69470	3,140.852	18.57	0.8247	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			383.19470	347.552	18.57	0.1753	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,965.95170	2,048.196	19.01	0.6628	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			925.45170	854.896	19.01	0.3372	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			6,958.24580	7,110.316	23.37	0.9783	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			1,708.63230	1,611.188	19.92	0.4972	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			631.66780	656.393	21.58	0.2858	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			3,521.16780	3,393.093	21.58	0.7142	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,187.42110	2,280.668	18.91	0.7042	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			766.92110	707.368	18.91	0.2958	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			5,692.10720	5,844.476	20.27	0.9672	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			2,078.49800	2,159.524	19.25	0.6173	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			1,335.79800	1,269.424	19.25	0.3827	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			2,073.68850	2,154.560	19.26	0.6164	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			1,340.98850	1,274.460	19.26	0.3836	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			2,083.31790	2,164.498	19.25	0.6183	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			1,330.61790	1,264.398	19.25	0.3817	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			2,213.80590	2,293.973	19.30	0.6134	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			1,466.10590	1,405.373	19.30	0.3866	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			941.80000	1,082.800		1.0000	0.00	0	0
£ / 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			931.80000	1,072.800		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			951.80000	1,092.800		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												8,526.00	1,000	46,732

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R												17,283,962.00	1,732	129,567
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14528		0.14432			0.0000	0.00	0	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14861		0.14776			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.15190		0.15107			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			0.06350	0.038	20.71	0.0002	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,434.21150	1,529.709	17.90	0.9917	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			2.21150	1.909	17.90	0.0083	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,432.00180	3,527.802	25.04	1.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.00180	0.002	25.04	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,432.06350	2,527.838	20.71	0.9998	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,777.80830	3,862.713	19.45	0.9967	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			1.60830	1.713	19.45	0.0033	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,781.69530	2,866.655	16.49	0.9888	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			5.49530	5.655	16.49	0.0112	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,820.41560	1,904.231	16.00	0.9315	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			44.21560	43.231	16.00	0.0685	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00030	0.000	26.06	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			25,892.50030	25,810.300	26.06	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00010	0.000	26.06	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			26,892.50010	26,810.300	26.06	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00010	0.000	26.06	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			27,892.50010	27,810.300	26.06	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			17.81820		17.78190			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.82630		17.79000			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			17.84250		17.80360			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			17.89310		17.84820			0.0000	9,554,915.40	534	107,335
€ / R	On	19/09/2016	Foreign Exchange Future			18.30570		18.27430			0.0000	11,990,233.50	655	13,225
€ / R	On	19/12/2016	Foreign Exchange Future			18.70550		18.67870			0.0000	0.00	0	12,558
€ / R	On	13/03/2017	Foreign Exchange Future			19.09190		19.07180			0.0000	0.00	0	4,000
Total € / R Future												21,545,148.90	1,189	137,193
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			27.42320	16.159	24.33	0.0670	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			925.52320	877.959	24.33	0.9330	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			42.75830	38.059	25.98	0.1156	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			932.75830	891.759	25.98	0.8844	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			698.68580	719.167	22.09	0.8289	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			85.08580	66.667	22.09	0.1711	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			2,156.12300	2,200.717	24.22	0.9819	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			7.92300	7.617	24.22	0.0181	0.00	0	2,912

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,899.30430	1,944.105	22.91	0.9736	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			455.38760	466.759	22.18	0.5511	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			397.18760	363.659	22.18	0.4489	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,592.81640	2,637.287	26.45	0.9902	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			4.61640	4.187	26.45	0.0098	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,602.76190	2,647.232	26.50	0.9903	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			35.76240	32.466	25.50	0.0640	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,037.56240	1,989.366	25.50	0.9360	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			1,271.47310	1,309.921	21.85	0.9047	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			53.27310	46.821	21.85	0.0953	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,649.48480	3,694.111	31.58	0.9977	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			113.24580	97.962	21.60	0.1752	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			11.10430	11.005	22.91	0.0264	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			961.44580	991.062	21.60	0.8248	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			1.28480	1.011	31.58	0.0023	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,612.70810	2,657.178	26.55	0.9905	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			4.50810	4.078	26.55	0.0095	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			4.56190	4.132	26.50	0.0097	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,352.88000	3,383.967	20.71	0.9590	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			38.58000	38.267	20.71	0.0410	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			1,628.31090	1,647.037	20.50	0.7522	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			354.01090	341.337	20.50	0.2478	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,371.83870	3,402.966	20.72	0.9599	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			37.53870	37.266	20.72	0.0401	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,362.35690	3,393.463	20.71	0.9594	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			38.05690	37.763	20.71	0.0406	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,207.62240	2,225.506	20.15	0.7688	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			428.92240	420.006	20.15	0.2312	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,144.96860	2,162.490	20.18	0.7580	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			456.26860	446.990	20.18	0.2420	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			423.44870	424.929	24.53	0.2280	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			462.49590	453.141	20.18	0.2444	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			599.72220	602.518	23.40	0.3076	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,644.74870	3,619.429	24.53	0.7720	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,577.39380	2,597.012	20.05	0.8248	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			298.69380	291.512	20.05	0.1752	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,721.02220	2,697.018	23.40	0.6924	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,138.07750	2,155.559	20.18	0.7568	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			459.37750	450.059	20.18	0.2432	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,131.19590	2,148.641	20.18	0.7556	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,621.18880	1,631.193	20.90	0.5820	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,239.38880	1,229.293	20.90	0.4180	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,616.75960	1,626.746	20.91	0.5809	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,244.95960	1,234.846	20.91	0.4191	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,612.34230	1,622.311	20.92	0.5798	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,250.54230	1,240.411	20.92	0.4202	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Option												0.00	0	41,922
Total € / R												21,545,148.90	1,189	179,115
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.48470		11.49160			0.0000	57,423.50	5	6,829
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.66700		11.68220			0.0000	0.00	0	1,681
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.84810		11.86620			0.0000	710,886.00	60	802
AU\$ / R	On	13/03/2017	Foreign Exchange Future			12.02220		12.04420			0.0000	1,502,775.00	125	4,610
Total AU\$ / R Future												2,271,084.50	190	13,922
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			3.06570	3.159	22.40	0.0132	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,414.49180	1,407.646	22.48	0.9877	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			2.89180	2.946	22.48	0.0123	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,404.57740	1,397.750	22.44	0.9873	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			2.97740	3.050	22.44	0.0127	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,394.66570	1,387.859	22.40	0.9868	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			51.63850	52.210	17.89	0.0892	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,524.73370	1,510.121	17.88	0.9095	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			52.53370	53.121	17.88	0.0905	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,542.95750	1,528.312	17.91	0.9122	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			50.75750	51.312	17.91	0.0878	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,533.83850	1,519.210	17.89	0.9108	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,372.94890	1,356.725	17.17	0.8057	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			176.74890	178.625	17.17	0.1943	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,365.12920	1,348.933	17.17	0.8038	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			178.92920	180.833	17.17	0.1962	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,380.78610	1,364.538	17.18	0.8076	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			174.58610	176.438	17.18	0.1924	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			793.54450	779.660	17.10	0.5484	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			689.34450	697.460	17.10	0.4516	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			788.95110	775.090	17.11	0.5463	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			694.75110	702.890	17.11	0.4537	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			784.37970	770.547	17.11	0.5441	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			700.17970	708.347	17.11	0.4559	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,271,084.50	190	13,922
CAD/ R	On	13/06/2016	Foreign Exchange Future			12.14470		12.22080			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.38310		12.47060			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			1,355.21050	1,280.158	21.22	0.9786	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			4.41050	5.458	21.22	0.0214	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,345.34370	1,270.340	21.18	0.9779	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
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			4.54370	5.640	21.18	0.0221	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,335.48090	1,260.527	21.14	0.9772	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			4.68090	5.827	21.14	0.0228	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			546.70370	499.459	17.37	0.5211	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			456.10370	496.359	17.37	0.4789	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			541.88940	495.113	17.39	0.5179	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			461.28940	502.013	17.39	0.4821	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			537.10460	490.796	17.40	0.5148	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			466.50460	507.696	17.40	0.4852	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			16.13250		16.12250			0.0000	0.00	0	5,055
CHF / R	On	19/09/2016	Foreign Exchange Future			16.52800		16.53230			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			1,745.52390	1,755.074	23.86	0.9687	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			13.02390	12.573	23.86	0.0313	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,735.70150	1,745.256	23.80	0.9682	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			13.20150	12.756	23.80	0.0318	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,725.88160	1,735.442	23.74	0.9677	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			13.38160	12.942	23.74	0.0323	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			783.17810	779.804	21.27	0.5106	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			850.87810	851.804	21.27	0.4894	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			779.09200	775.720	21.28	0.5087	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			856.79200	857.720	21.28	0.4913	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			775.02150	771.651	21.29	0.5067	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			862.72150	863.651	21.29	0.4933	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			2.42960		2.40720			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.46240		2.44170			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			1,838.14820	2,034.789	21.81	0.9370	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			66.14820	38.789	21.81	0.0630	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,020.53120	2,222.913	21.85	0.9540	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			48.53120	26.913	21.85	0.0460	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,928.76960	2,128.395	21.83	0.9460	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			56.76960	32.394	21.83	0.0540	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,217.95270	1,113.079	20.65	0.4594	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1,091.45020	1,190.319	20.68	0.5272	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	19/09/2016	Foreign Exchange Option	2.46	Put			1,274.45020	1,166.319	20.68	0.4728	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1,049.28520	1,144.914	20.72	0.5138	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,332.28520	1,220.914	20.72	0.4862	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1,134.95270	1,237.079	20.65	0.5406	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			2.40790		2.40250			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.46430		2.46050			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	Put			18.22070	16.878	28.05	0.0247	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			3,044.78790	3,097.666	27.71	0.9727	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			19.78790	18.666	27.71	0.0273	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,241.78950	3,294.264	28.39	0.9777	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			16.78950	15.264	28.39	0.0223	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,143.22070	3,195.878	28.05	0.9753	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,632.74080	1,654.986	22.23	0.6186	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			927.74080	911.986	22.23	0.3814	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,578.98980	1,600.610	22.26	0.6061	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			973.98980	957.609	22.26	0.3939	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,526.54650	1,547.539	22.29	0.5936	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,021.54650	1,004.539	22.29	0.4064	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			2.05520		2.03660			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.09680		2.07970			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.13450		2.11830			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.16950		2.15380			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			204.96210	243.796	23.07	0.3142	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,038.96210	891.796	23.07	0.6858	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			184.01770	218.839	23.24	0.2886	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,118.01770	966.839	23.24	0.7114	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			165.04080	196.173	23.40	0.2645	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,199.04080	1,044.173	23.40	0.7355	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			839.34450	914.973	21.04	0.4884	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,242.34450	1,146.973	21.04	0.5116	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			803.04780	876.443	21.14	0.4734	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,306.04780	1,208.443	21.14	0.5266	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			768.17800	839.393	21.24	0.4587	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,371.17800	1,271.393	21.24	0.5413	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,331.89670	1,416.868	20.69	0.5486	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,348.89670	1,271.868	20.69	0.4514	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,290.85750	1,373.176	20.76	0.5369	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,407.85750	1,328.176	20.76	0.4631	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,250.99240	1,330.690	20.82	0.5253	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,467.99240	1,385.690	20.82	0.4747	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,660.87510	1,751.774	20.63	0.5662	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,522.87510	1,456.774	20.63	0.4338	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,618.30820	1,707.266	20.68	0.5564	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,580.30820	1,512.266	20.68	0.4436	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,577.56180	1,664.571	20.75	0.5466	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			1,639.56180	1,569.571	20.75	0.4534	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			0.15800		0.15590			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15780		0.15560			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15830		0.15610			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			0.07690		0.07470			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06300		0.06250			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05940		0.05910			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			10.73710		10.69780			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.89330		10.86140			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			11.04920		11.02100			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			1,689.11690	1,728.156	26.01	0.9955	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			1.31690	1.057	26.01	0.0045	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,709.05230	1,748.098	26.14	0.9957	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			1.25230	0.998	26.14	0.0043	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,699.08420	1,738.127	26.08	0.9956	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			1.28420	1.027	26.08	0.0044	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,457.17110	1,488.344	19.17	0.9071	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			55.77110	55.044	19.17	0.0929	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,448.23990	1,479.387	19.16	0.9056	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			56.83990	56.087	19.16	0.0944	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,439.32630	1,470.444	19.16	0.9041	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			57.92630	57.144	19.16	0.0959	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			708.35990	726.595	18.61	0.5788	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			537.35990	527.395	18.61	0.4212	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			703.44310	721.598	18.62	0.5763	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			542.44310	532.398	18.62	0.4237	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			698.55600	716.628	18.62	0.5738	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			547.55600	537.428	18.62	0.4262	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			1.41470		1.40270			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.43110		1.42020			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.44640		1.43570			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.45790		1.44760			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			827.00000	947.000		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			727.00000	847.000		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			627.00000	747.000		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			2.00000	111.000		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			202.00000	311.000		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			102.00000	211.000		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			257.00000	364.000		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			157.00000	264.000		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			357.00000	464.000		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			276.00000	379.000		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			176.00000	279.000		1.0000	0.00	0	0
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			76.00000	179.000		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

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €	On 13/06/2016	Foreign Exchange Future			1.12100		1.12890			0.0000	0.00	0	13,410
QUANTO €	On 19/09/2016	Foreign Exchange Future			1.12490		1.13270			0.0000	0.00	0	0
QUANTO €	On 19/12/2016	Foreign Exchange Future			1.12890		1.13660			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			28,046.51000		27,870.43000			0.0000	0.00	0	0
RAIN	On 19/09/2016	Foreign Exchange Future			28,600.16000		28,444.16000			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			11.55610		11.47310			0.0000	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Future			11.76170		11.68830			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			1,288.16210	1,369.999	22.64	0.9843	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.19	Put			5.06210	3.899	22.64	0.0157	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.20	Call			1,278.31550	1,360.130	22.60	0.9838	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.20	Put			5.21550	4.030	22.60	0.0162	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.21	Call			1,268.47360	1,350.265	22.55	0.9833	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.21	Put			5.37360	4.165	22.55	0.0167	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.62	Call			535.41590	573.016	18.44	0.5662	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.62	Put			467.11590	431.316	18.44	0.4338	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.63	Call			530.66790	568.020	18.45	0.5630	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.63	Put			472.36790	436.320	18.45	0.4370	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.64	Call			525.95200	563.054	18.46	0.5599	0.00	0	0
SGD / R	On 19/09/2016	Foreign Exchange Option	11.64	Put			477.65200	441.354	18.46	0.4401	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			5.30600		5.29210			0.0000	0.00	0	0
TRY / R	On 19/09/2016	Foreign Exchange Future			5.27340		5.26500			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			536.07050	549.950	22.68	0.9685	0.00	0	0
TRY / R	On 13/06/2016	Foreign Exchange Option	4.76	Put			3.97050	3.950	22.68	0.0315	0.00	0	0
TRY / R	On 13/06/2016	Foreign Exchange Option	4.77	Call			526.31410	540.145	22.51	0.9669	0.00	0	0
TRY / R	On 13/06/2016	Foreign Exchange Option	4.77	Put			4.21410	4.145	22.51	0.0331	0.00	0	0
TRY / R	On 13/06/2016	Foreign Exchange Option	4.78	Call			516.57260	530.352	22.34	0.9653	0.00	0	0
TRY / R	On 13/06/2016	Foreign Exchange Option	4.78	Put			4.47260	4.352	22.34	0.0347	0.00	0	0
TRY / R	On 19/09/2016	Foreign Exchange Option	5.27	Call			199.43940	206.298	16.76	0.5220	0.00	0	0
TRY / R	On 19/09/2016	Foreign Exchange Option	5.27	Put			204.43940	202.898	16.76	0.4780	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	19/09/2016	Foreign Exchange Option	5.25	Call			208.71970	215.751	16.73	0.5376	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			193.71970	192.351	16.73	0.4624	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			204.03990	210.986	16.75	0.5298	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			199.03990	197.586	16.75	0.4702	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			1.54610		1.50370			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.48110		1.44320			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 417 898 529.60	87,679	1,208,925
Total Options												77 220 951.84	187,498	2,024,774
Grand Total:												1,495,119,481.44	275,177	3,233,699