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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/05/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 16/05/2016 Foreign Exchange Future			15.64500		15.29840			0.0000	89,520,690.00	5,722	0
\$ / R On 17/05/2016 Foreign Exchange Future			15.65240		15.29840			0.0000	0.00	0	0
\$ / R On 18/05/2016 Foreign Exchange Future			15.65240		15.29840			0.0000	0.00	0	0
\$ / R On 19/05/2016 Foreign Exchange Future			15.65240		15.30140			0.0000	0.00	0	0
\$ / R On 20/05/2016 Foreign Exchange Future			15.65550		15.30430			0.0000	0.00	0	4,700
\$ / R On 23/05/2016 Foreign Exchange Future			15.66470		15.31320			0.0000	0.00	0	0
\$ / R On 24/05/2016 Foreign Exchange Future			15.66780		15.31620			0.0000	0.00	0	0
\$ / R On 25/05/2016 Foreign Exchange Future			15.67080		15.31930			0.0000	0.00	0	285
\$ / R On 27/05/2016 Foreign Exchange Future			15.67630		15.32550			0.0000	0.00	0	1,000
\$ / R On 30/05/2016 Foreign Exchange Future			15.68440		15.33480			0.0000	799,904.40	51	930
\$ / R On 31/05/2016 Foreign Exchange Future			15.68710		15.33790			0.0000	43,861,131.60	2,796	3,550
\$ / R On 01/06/2016 Foreign Exchange Future			15.68990		15.34090			0.0000	0.00	0	0
\$ / R On 06/06/2016 Foreign Exchange Future			15.70340		15.35640			0.0000	0.00	0	0
\$ / R On 07/06/2016 Foreign Exchange Future			15.70620		15.35950			0.0000	0.00	0	0
\$ / R On 08/06/2016 Foreign Exchange Future			15.70890		15.36260			0.0000	0.00	0	300
\$ / R On 09/06/2016 Foreign Exchange Future			15.71160		15.36570			0.0000	0.00	0	264
\$ / R On 13/06/2016 Foreign Exchange Future			15.72250		15.37810			0.0000	2,210,441,997.50	140,591	576,258
\$ / R On 14/06/2016 Foreign Exchange Future			15.72520		15.38120			0.0000	0.00	0	0
\$ / R On 15/06/2016 Foreign Exchange Future			15.72790		15.38430			0.0000	0.00	0	0
\$ / R On 21/06/2016 Foreign Exchange Future			15.74510		15.40280			0.0000	0.00	0	0
\$ / R On 24/06/2016 Foreign Exchange Future			15.75570		15.41200			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	28/06/2016	Foreign Exchange Future			15.76990		15.42440			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			15.77350		15.42750			0.0000	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Future			15.77700		15.43060			0.0000	504,864.00	32	1,072
\$ / R	On	05/07/2016	Foreign Exchange Future			15.79480		15.44600			0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Future			15.81970		15.46760			0.0000	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Future			15.83040		15.47690			0.0000	0.00	0	370
\$ / R	On	26/07/2016	Foreign Exchange Future			15.86630		15.51020			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.86950		15.51320			0.0000	0.00	0	2,110
\$ / R	On	28/07/2016	Foreign Exchange Future			15.87260		15.51620			0.0000	0.00	0	265
\$ / R	On	05/08/2016	Foreign Exchange Future			15.89790		15.54030			0.0000	0.00	0	1,900
\$ / R	On	11/08/2016	Foreign Exchange Future			15.91680		15.55830			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.92940		15.57040			0.0000	0.00	0	105
\$ / R	On	16/08/2016	Foreign Exchange Future			15.93260		15.81100			0.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Future			15.93580		15.57640			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.96480		15.60500			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.97450		15.61450			0.0000	2,284,353.50	143	2,467
\$ / R	On	06/09/2016	Foreign Exchange Future			16.00040		15.64000			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.00690		15.64630			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.01010		15.64950			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.02310		15.66220			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.02960		15.66860			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.04250		15.68130			0.0000	240,284,565.00	14,978	184,799
\$ / R	On	28/09/2016	Foreign Exchange Future			16.07170		15.70990			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.16230		15.79890			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			16.20120		15.83710			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.26960		15.90380			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.32200		15.95470			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.33840		15.97060			0.0000	98,030,400.00	6,000	58,331
\$ / R	On	13/03/2017	Foreign Exchange Future			16.61600		16.23980			0.0000	16,616,000.00	1,000	5,416
\$ / R	On	19/06/2017	Foreign Exchange Future			16.91060		16.52860			0.0000	0.00	0	3,300
\$ / R	On	18/09/2017	Foreign Exchange Future			17.11140		16.73770			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>2,702,343,906.00</b>	<b>171,313</b>	<b>847,932</b>
\$ / R	On	16/05/2016	Foreign Exchange Option	14.81	Call			495.00250	835.000	28.00	1.0000	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	14.81	Put			6.60250	0.000	28.00	0.0000	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	14.82	Call			485.39230	825.000	28.00	1.0000	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	14.82	Put			6.99230	0.000	28.00	0.0000	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			4.48450	0.000	28.00	0.0000	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			696.08450	345.000	28.00	1.0000	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Call			841.65770	1,192.448	46.01	0.9995	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Put			3.25770	0.048	46.01	0.0005	0.00	0	1,000
\$ / R	On	17/05/2016	Foreign Exchange Option	15.15	Call			215.96240	505.450	33.04	0.9710	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	15.15	Put			67.56240	3.050	33.04	0.0290	0.00	0	2,000
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			0.46550	0.105	48.84	0.0010	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,652.06550	1,297.705	48.84	0.9990	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call			520.77590	854.634	35.19	0.9847	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put			22.37590	2.234	35.19	0.0153	0.00	0	15,000
\$ / R	On	18/05/2016	Foreign Exchange Option	15.26	Call			163.17860	414.323	30.13	0.8748	0.00	0	2,500
\$ / R	On	18/05/2016	Foreign Exchange Option	15.26	Put			124.77860	21.923	30.13	0.1252	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Call			1,020.49570	1,372.519	40.00	0.9991	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Put			2.09570	0.119	40.00	0.0009	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			41.52060	121.278	25.37	0.4520	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			440.12060	168.878	25.37	0.5480	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			106.85870	267.390	25.38	0.6692	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			282.55870	91.890	25.38	0.3308	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			180.34470	379.635	22.12	0.7442	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			227.14470	74.935	22.12	0.2558	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Call			845.54500	1,191.398	25.30	0.9832	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Put			9.34500	3.598	25.30	0.0168	0.00	0	1,000
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call			284.20160	521.591	21.31	0.8233	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put			164.90160	50.791	21.31	0.1767	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,525.50020	3,876.300	30.47	1.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			0.00020	0.000	30.47	0.0000	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,827.26040	2,176.909	30.84	0.9976	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			1.76040	0.609	30.84	0.0024	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Call			1,086.97630	1,431.100	26.51	0.9819	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Put			11.47630	4.800	26.51	0.0181	0.00	0	1,000
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			41.69680	94.161	23.66	0.2501	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			846.19680	547.861	23.66	0.7499	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			11.60110	24.499	25.47	0.0795	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,386.10110	1,048.199	25.47	0.9205	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Call			1,060.60380	1,401.518	24.49	0.9753	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Put			15.80380	7.118	24.49	0.0247	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Call			866.86390	1,200.210	22.95	0.9568	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Put			28.96390	13.110	22.95	0.0432	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			593.42310	893.545	20.81	0.9145	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			75.52310	26.445	20.81	0.0855	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	15.57	Call			0.00000	335.370	21.59	0.5766	1,676,851.00	5,000	5,000
\$ / R	On	31/05/2016	Foreign Exchange Option	15.57	Put			0.00000	218.270	21.59	0.4234	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Call			845.28380	1,175.906	22.68	0.9496	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Put			34.38380	16.006	22.68	0.0504	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Call			713.75400	1,032.869	21.94	0.9294	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Put			52.85400	22.969	21.94	0.0706	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			269.06560	460.285	21.31	0.6345	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			362.66560	206.885	21.31	0.3655	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,156.49590	3,503.474	30.56	0.9997	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			0.09590	0.074	30.56	0.0003	0.00	0	1,000
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call			888.17570	1,209.248	21.30	0.9367	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put			48.67570	23.048	21.30	0.0633	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			825.17400	1,139.452	21.09	0.9206	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			62.57400	30.552	21.09	0.0794	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Call			705.60580	1,004.137	20.97	0.8893	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Put			93.00580	45.237	20.97	0.1107	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			175.18930	311.083	21.91	0.4782	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			592.58930	382.183	21.91	0.5218	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,078.07320	2,422.892	24.97	0.9959	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			2.37320	1.292	24.97	0.0041	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,068.12730	2,412.920	24.92	0.9958	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			2.42730	1.320	24.92	0.0042	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,058.18270	2,402.949	24.88	0.9958	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			2.48270	1.349	24.88	0.0042	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,218.43930	3,562.738	29.33	0.9993	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			0.33930	0.238	29.33	0.0007	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,469.43650	2,813.485	26.06	0.9972	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			1.33650	0.985	26.06	0.0028	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,379.66920	2,723.640	25.60	0.9967	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			1.56920	1.140	25.60	0.0033	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,180.35300	2,524.084	24.58	0.9954	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			2.25300	1.584	24.58	0.0046	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,090.75780	2,434.341	24.12	0.9946	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			2.65780	1.841	24.12	0.0054	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,080.80740	2,424.372	24.07	0.9945	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			2.70740	1.872	24.07	0.0055	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,070.85800	2,414.403	24.02	0.9944	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			2.75800	1.903	24.02	0.0056	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,882.03400	2,225.126	23.05	0.9922	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			3.93400	2.626	23.05	0.0078	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,852.26400	2,195.265	22.89	0.9918	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			4.16400	2.765	22.89	0.0082	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,391.33360	1,728.848	20.50	0.9809	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			13.23360	6.348	20.50	0.0191	0.00	0	62,394
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call			1,296.59550	1,630.125	19.99	0.9770	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put			18.49550	7.625	19.99	0.0230	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,203.47920	1,532.582	19.79	0.9703	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			25.37920	10.082	19.79	0.0297	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,157.63180	1,484.592	19.85	0.9653	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			29.53180	12.092	19.85	0.0347	0.00	0	28,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,023.46700	1,342.691	20.04	0.9464	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			45.36700	20.191	20.04	0.0536	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			997.31660	1,314.746	20.08	0.9419	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			49.21660	22.246	20.08	0.0581	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			980.02210	1,296.207	20.10	0.9387	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			51.92210	23.707	20.10	0.0613	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Call			971.41810	1,286.966	20.11	0.9370	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Put			53.31810	24.466	20.11	0.0630	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			937.29410	1,250.198	20.16	0.9302	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			59.19410	27.698	20.16	0.0698	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			805.98010	1,106.656	20.36	0.8978	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			87.88010	44.156	20.36	0.1022	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call			774.84110	1,071.764	20.41	0.8883	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put			96.74110	49.264	20.41	0.1117	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			744.32820	1,037.312	20.46	0.8784	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			106.22820	54.812	20.46	0.1216	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			736.79980	1,028.770	20.47	0.8758	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			108.69980	56.270	20.47	0.1242	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			714.45880	1,003.323	20.51	0.8679	0.00	0	23,510
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			116.35880	60.823	20.51	0.1321	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			699.77080	986.509	20.54	0.8625	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			121.67080	64.009	20.54	0.1375	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			663.78520	945.020	20.60	0.8483	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			135.68520	72.520	20.60	0.1517	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			608.45490	880.299	20.69	0.8241	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			160.35490	87.799	20.69	0.1759	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			588.43530	856.566	20.73	0.8145	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			170.33530	94.066	20.73	0.1855	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			581.85190	848.725	20.74	0.8113	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			173.75190	96.225	20.74	0.1887	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			562.37270	825.419	20.77	0.8013	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			184.27270	102.919	20.77	0.1987	51,459.50	500	33,900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call			500.41320	750.147	20.88	0.7665	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put			222.31320	127.647	20.88	0.2335	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			416.16360	644.607	21.05	0.7097	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			288.06360	172.107	21.05	0.2903	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Call			263.19310	435.399	21.44	0.5641	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Put			485.09310	312.899	21.44	0.4359	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			214.47770	362.834	21.65	0.5003	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			586.37770	390.334	21.65	0.4997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			173.81230	301.349	21.96	0.4387	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			695.71230	478.849	21.96	0.5613	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			166.55620	290.133	22.02	0.4268	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			718.45620	497.633	22.02	0.5732	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			150.67750	265.302	22.16	0.3996	0.00	0	650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			772.57750	542.802	22.16	0.6004	542,802.00	1,000	44,105
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			140.19240	248.677	22.27	0.3808	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			812.09240	576.177	22.27	0.6192	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			130.38010	232.942	22.37	0.3624	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			852.28010	610.442	22.37	0.6376	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			117.65230	212.351	22.51	0.3376	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			909.55230	659.851	22.51	0.6624	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			112.50320	204.020	22.57	0.3273	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			934.40320	681.520	22.57	0.6727	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			107.56260	195.974	22.64	0.3173	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			959.46260	703.474	22.64	0.6827	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			102.82320	188.209	22.70	0.3074	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put		984.72320	725.709	22.70	0.6926	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call		96.80500	178.278	22.78	0.2945	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put		1,018.70500	755.778	22.78	0.7055	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call		91.11760	168.813	22.86	0.2821	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put		1,053.01760	786.313	22.86	0.7179	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call		71.35830	135.296	23.19	0.2359	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put		1,193.25830	912.796	23.19	0.7641	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		68.13780	129.662	23.25	0.2279	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,220.03780	937.162	23.25	0.7721	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call		66.06870	126.023	23.28	0.2227	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put		1,237.96870	953.523	23.28	0.7773	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		58.37740	112.378	23.43	0.2027	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		1,310.27740	1,019.878	23.43	0.7973	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call		56.59290	109.185	23.47	0.1979	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put		1,328.49290	1,036.685	23.47	0.8021	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call		54.86180	106.074	23.51	0.1932	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put		1,346.76180	1,053.574	23.51	0.8068	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		44.10100	86.489	23.77	0.1628	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		1,476.00100	1,173.989	23.77	0.8372	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call		37.11770	73.523	23.98	0.1418	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put		1,579.01770	1,271.023	23.98	0.8582	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		36.54010	72.439	24.00	0.1400	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		1,588.44010	1,279.939	24.00	0.8600	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call		35.40790	70.317	24.03	0.1365	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		1,607.30790	1,297.817	24.03	0.8635	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		32.59970	65.266	24.13	0.1281	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put		1,654.49970	1,342.766	24.13	0.8719	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call		30.00590	60.560	24.22	0.1201	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put		1,701.90590	1,388.060	24.22	0.8799	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		29.51170	59.659	24.24	0.1185	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,711.41170	1,397.159	24.24	0.8815	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call		28.07530	57.031	24.30	0.1140	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put		1,739.97530	1,424.530	24.30	0.8860	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		8.61450	19.219	25.52	0.0434	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		2,420.51450	2,086.719	25.52	0.9566	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		6.02760	13.776	25.88	0.0321	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		2,627.92760	2,291.276	25.88	0.9679	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		5.35160	12.326	26.00	0.0290	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		2,697.25160	2,359.826	26.00	0.9710	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call		4.67190	10.855	26.14	0.0258	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put		2,776.57190	2,438.355	26.14	0.9742	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		4.51600	10.515	26.17	0.0250	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		2,796.41600	2,458.015	26.17	0.9750	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call		2.67410	6.429	26.70	0.0159	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put		3,104.57410	2,763.929	26.70	0.9841	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		2.52300	5.317	26.91	0.0133	0.00	0	25,000

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	18.60	Put			3,224.42300	2,882.817	26.91	0.9867	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			2.34440	3.428	28.22	0.0086	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			3,624.24440	3,280.928	28.22	0.9914	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call			909.53380	1,219.273	20.32	0.9187	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put			68.33380	34.073	20.32	0.0813	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			138.16500	244.091	22.38	0.3700	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			846.96500	608.891	22.38	0.6300	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call			859.18040	1,162.646	20.51	0.9003	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put			84.88040	44.746	20.51	0.0997	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call			933.96290	1,235.546	20.22	0.8969	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put			91.16290	50.446	20.22	0.1031	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			540.40380	773.778	20.69	0.7237	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			298.40380	188.078	20.69	0.2763	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call			103.88970	173.775	23.05	0.2536	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			1,301.88970	1,028.075	23.05	0.7464	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			100.14330	167.884	23.10	0.2465	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,328.14330	1,052.184	23.10	0.7535	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			71.90550	119.904	23.59	0.1797	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,687.50550	1,390.004	23.59	0.8203	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,936.64110	2,279.117	22.49	0.9799	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			12.24110	9.217	22.49	0.0201	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call			958.70400	1,255.659	20.02	0.8802	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put			114.30400	65.759	20.02	0.1198	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			117.36560	190.071	22.80	0.2638	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,312.96560	1,040.171	22.80	0.7362	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,625.03430	3,970.263	27.40	0.9991	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			0.63430	0.363	27.40	0.0009	0.00	0	250
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			859.36420	1,143.549	20.09	0.8475	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			151.86420	90.049	20.09	0.1525	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call			1,208.38500	1,524.162	19.91	0.9266	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put			67.78500	37.162	19.91	0.0734	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			981.98640	1,275.364	19.81	0.8664	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			135.98640	80.564	19.81	0.1336	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			1,005.28970	1,295.599	19.68	0.8538	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			157.68970	95.899	19.68	0.1462	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			724.93680	969.957	19.88	0.7526	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			297.33680	190.257	19.88	0.2474	0.00	0	12,000
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			882.49870	1,152.695	19.81	0.8055	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			225.59870	142.295	19.81	0.1945	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			233.49440	331.395	22.13	0.3393	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,323.29440	1,065.095	22.13	0.6607	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			63.43920	94.575	24.84	0.1165	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,743.23920	2,418.275	24.84	0.8835	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			155.19230	223.576	23.10	0.2439	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,771.99230	1,484.076	23.10	0.7561	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			119.25760	174.719	23.68	0.1976	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,056.05760	1,755.219	23.68	0.8024	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,715.93060	4,071.504	25.31	0.9965	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			2.73060	2.004	25.31	0.0035	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,046.94010	2,391.740	20.87	0.9633	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			33.74010	22.240	20.87	0.0367	0.00	0	150
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			976.92010	1,251.407	19.67	0.8037	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			240.72010	158.807	19.67	0.1963	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			879.71880	1,130.566	19.75	0.7490	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			339.41880	232.665	19.75	0.2510	0.00	0	5,000
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			821.51120	1,061.214	19.81	0.7253	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			381.21120	263.314	19.81	0.2747	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,870.32870	3,224.658	21.31	0.9869	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			12.02870	7.858	21.31	0.0131	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			636.72010	839.344	20.29	0.6196	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			598.42010	442.544	20.29	0.3804	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			308.41390	420.621	21.91	0.3716	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,348.01390	1,101.221	21.91	0.6284	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			0.00000	718.514	20.63	0.5503	7,185,135.00	10,000	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			0.00000	595.913	20.63	0.4497	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			186.50300	259.198	23.27	0.2468	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,000.10300	1,713.398	23.27	0.7532	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			536.63510	710.486	20.68	0.5438	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			800.23510	614.687	20.68	0.4562	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,158.59610	2,500.266	19.80	0.9510	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			53.59610	35.466	19.80	0.0490	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			175.49390	242.250	23.69	0.2232	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,270.49390	1,977.450	23.69	0.7768	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			151.48430	209.901	24.02	0.1974	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,476.48430	2,175.101	24.02	0.8026	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,810.27980	4,169.399	23.77	0.9932	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			5.27980	4.599	23.77	0.0068	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			915.58770	1,153.932	19.65	0.7129	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			441.08770	319.432	19.65	0.2871	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			192.61070	261.837	23.65	0.2283	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,352.61070	2,061.437	23.65	0.7717	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,199.61050	2,538.973	19.34	0.9488	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			59.61050	38.573	19.34	0.0512	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,019.87980	2,353.212	19.31	0.9329	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			79.87980	52.812	19.31	0.0671	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			199.70380	271.190	23.56	0.2352	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,299.70380	2,010.790	23.56	0.7648	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,957.85710	2,288.084	19.30	0.9247	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			91.55710	61.184	19.30	0.0753	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			267.92220	356.800	22.87	0.2942	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,921.62220	1,649.900	22.87	0.7058	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			201.51950	272.634	23.65	0.2332	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,352.01950	2,062.534	23.65	0.7668	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,211.39780	2,550.240	19.30	0.9475	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			61.89780	40.140	19.30	0.0525	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,096.92670	1,356.454	19.54	0.7501	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			384.72670	283.353	19.54	0.2499	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			126.74930	172.683	24.83	0.1544	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,174.54930	2,859.583	24.83	0.8456	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,425.78220	2,768.197	18.97	0.9611	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			47.18220	28.597	18.97	0.0389	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,416.53770	2,758.711	18.97	0.9605	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			47.93770	29.111	18.97	0.0395	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,407.30310	2,749.233	18.97	0.9599	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			48.70310	29.633	18.97	0.0401	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			2,069.86480	2,400.785	18.96	0.9296	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			88.56480	58.285	18.96	0.0704	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,426.58200	1,717.698	19.26	0.8290	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			245.28200	175.198	19.26	0.1710	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,285.96050	1,564.670	19.38	0.7952	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			304.66050	222.170	19.38	0.2048	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			1,094.35680	1,350.333	19.55	0.7397	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			413.05680	307.833	19.55	0.2603	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,420.02090	2,762.868	18.82	0.9594	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			48.72090	30.368	18.82	0.0406	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			537.25290	691.012	21.13	0.4795	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,125.95290	918.512	21.13	0.5205	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			510.42430	658.197	21.27	0.4624	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,189.12430	975.697	21.27	0.5376	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			1,355.18950	1,640.209	19.32	0.8124	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			273.88950	197.709	19.32	0.1876	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			431.16190	559.361	21.72	0.4082	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,409.86190	1,176.861	21.72	0.5918	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			421.69920	547.343	21.78	0.4014	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			1,440.39920	1,204.843	21.78	0.5986	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			0.00000	989.872	20.18	0.6161	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			0.00000	547.372	20.18	0.3839	547,372.00	1,000	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			357.40840	465.734	22.26	0.3528	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,676.10840	1,423.234	22.26	0.6472	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			270.59050	357.729	23.08	0.2832	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,089.29050	1,815.229	23.08	0.7168	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			468.69810	606.813	21.49	0.4347	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,297.39810	1,074.313	21.49	0.5653	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			241.68830	321.997	23.39	0.2589	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,260.38830	1,979.497	23.39	0.7411	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			100.06310	127.358	26.16	0.1133	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,968.76310	3,634.858	26.16	0.8867	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			385.99270	501.839	22.03	0.3747	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	16.86	Put		1,564.69270	1,319.339	22.03	0.6253	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		2,484.70020	2,829.267	18.80	0.9636	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		43.40020	26.767	18.80	0.0364	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		2,438.45050	2,781.802	18.82	0.9606	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		47.15050	29.302	18.82	0.0394	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		2,429.23060	2,772.331	18.82	0.9600	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		47.93060	29.831	18.82	0.0400	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		184.66080	245.832	24.29	0.1989	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		2,884.76080	2,584.132	24.29	0.8011	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		3,917.61290	4,278.564	22.13	0.9909	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		7.71290	6.864	22.13	0.0091	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		2,280.69550	2,617.122	18.70	0.9441	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		70.79550	45.422	18.70	0.0559	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		200.66960	266.604	24.08	0.2134	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		2,740.76960	2,444.904	24.08	0.7866	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		215.37910	279.241	24.52	0.2030	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,186.47910	2,886.941	24.52	0.7970	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		207.90030	269.771	24.62	0.1969	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,259.00030	2,957.471	24.62	0.8031	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		4,008.41540	4,371.381	21.23	0.9890	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		9.51540	9.081	21.23	0.0110	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		2,378.72750	2,714.047	17.95	0.9407	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		79.82750	51.747	17.95	0.0593	0.00	0	150
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		723.07980	892.515	20.98	0.5123	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		1,185.97980	991.315	20.98	0.4877	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		703.41500	869.313	21.07	0.5024	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		1,226.31500	1,028.113	21.07	0.4976	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		1,340.97800	1,606.961	19.47	0.7465	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		453.87800	355.761	19.47	0.2535	0.00	0	8,695
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		2,501.98050	2,836.725	17.86	0.9320	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		98.18050	67.125	17.86	0.0680	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		236.50180	291.990	25.02	0.1926	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		3,732.70180	3,422.390	25.02	0.8074	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		4,117.91450	4,482.796	20.76	0.9856	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		14.11450	13.196	20.76	0.0144	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		3,344.66900	3,709.202	18.42	0.9707	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		29.96900	27.202	18.42	0.0293	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		3,334.88110	3,699.394	18.39	0.9705	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		30.18110	27.394	18.39	0.0295	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		3,325.09470	3,689.587	18.37	0.9703	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		30.39470	27.587	18.37	0.0297	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		2,748.86640	3,090.534	17.30	0.9462	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		78.26640	52.134	17.30	0.0538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		2,740.15000	3,081.456	17.31	0.9455	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		79.55000	53.056	17.31	0.0545	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		2,705.43550	3,045.265	17.37	0.9424	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	26.94	Put		10,978.75810	10,616.654	27.84	0.9869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		4,183.91320	4,552.085	20.05	0.9854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		13.31320	13.685	20.05	0.0146	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		7,107.79170	6,769.099	27.84	0.9316	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		2,819.12530	3,163.581	17.17	0.9521	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		68.52530	45.181	17.17	0.0479	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		2,757.59760	3,099.623	17.28	0.9470	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		76.99760	51.223	17.28	0.0530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		9.35810	15.054	27.84	0.0131	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		5,205.70560	4,898.273	27.84	0.8558	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		157.96550	213.559	27.84	0.1325	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		5,427.36550	5,115.159	27.84	0.8675	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		153.66410	208.112	27.84	0.1297	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		5,483.06410	5,169.712	27.84	0.8703	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		68.39170	97.499	27.84	0.0684	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		4,622.33200	4,300.199	26.88	0.8310	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		193.06310	254.734	27.75	0.1535	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		5,022.46310	4,716.334	27.75	0.8465	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		184.50980	246.960	27.84	0.1493	68,160.82	276	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		5,113.90980	4,808.560	27.84	0.8507	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		176.30560	236.673	27.84	0.1442	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		4,356.61820	4,037.811	26.33	0.8197	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		242.96220	290.968	26.48	0.1769	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		4,432.36220	4,112.568	26.48	0.8231	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		235.85130	282.200	26.76	0.1713	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		4,565.25130	4,243.800	26.76	0.8287	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		232.93200	278.599	26.88	0.1690	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		4,045.79650	3,731.434	25.68	0.8048	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		262.70620	315.291	25.79	0.1923	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		4,102.10620	3,786.891	25.79	0.8077	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		254.45200	305.124	26.07	0.1859	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		4,233.85200	3,916.724	26.07	0.8141	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		247.21820	296.211	26.33	0.1803	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		3,488.60260	3,186.670	24.56	0.7715	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		301.25480	362.717	24.69	0.2218	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		3,580.65480	3,274.317	24.69	0.7782	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		269.54920	323.716	25.58	0.1976	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		3,998.94920	3,685.316	25.58	0.8024	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		266.39650	319.834	25.68	0.1952	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		3,251.03020	2,961.326	24.23	0.7529	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		323.56550	397.300	24.34	0.2405	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		3,332.96550	3,038.900	24.34	0.7595	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		321.81850	394.604	24.37	0.2391	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		3,351.21850	3,056.205	24.37	0.7609	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		309.20260	375.070	24.56	0.2285	715,633.94	1,908	81,095
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		2,568.79530	2,303.221	23.21	0.6854	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			392.20050	484.572	23.61	0.2861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,831.60050	2,556.172	23.61	0.7139	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			386.56530	477.742	23.66	0.2826	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,865.96530	2,589.342	23.66	0.7174	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			331.63020	409.726	24.23	0.2471	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,231.95960	1,981.072	22.68	0.6433	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			456.04540	561.673	23.08	0.3244	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,485.44540	2,223.273	23.08	0.6756	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			445.96680	549.538	23.15	0.3185	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,535.36680	2,271.138	23.15	0.6815	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			439.39530	541.621	23.21	0.3146	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,631.50060	1,412.142	21.59	0.5491	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			678.80890	824.875	21.66	0.4443	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,668.20890	1,446.475	21.66	0.5557	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			549.08130	672.396	22.43	0.3768	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,088.48130	1,843.996	22.43	0.6232	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			512.55960	629.472	22.68	0.3567	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,473.53530	1,265.927	21.31	0.5189	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			733.75240	890.025	21.40	0.4713	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,523.15240	1,311.625	21.40	0.5287	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			713.97660	866.399	21.48	0.4617	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,573.37660	1,357.999	21.48	0.5383	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			692.10060	840.542	21.59	0.4509	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,275.43680	1,084.069	20.93	0.4771	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			822.51790	995.230	21.02	0.5126	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,321.91790	1,126.830	21.02	0.4874	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			803.08920	972.466	21.10	0.5039	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,362.48920	1,164.066	21.10	0.4961	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			754.13530	914.327	21.31	0.4811	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			907.73880	750.994	20.20	0.3847	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			994.22240	1,193.754	20.44	0.5838	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,023.62240	855.354	20.44	0.4162	236,077.81	276	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			917.10710	1,104.841	20.69	0.5529	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,146.50710	966.441	20.69	0.4471	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			846.03680	1,022.469	20.93	0.5229	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			696.86020	563.479	19.70	0.3209	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,217.52780	1,446.038	19.83	0.6631	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			746.92780	607.638	19.83	0.3369	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,183.63800	1,408.041	19.91	0.6519	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			783.03800	639.641	19.91	0.3481	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,078.33880	1,289.394	20.20	0.6153	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			515.10870	412.677	19.39	0.2590	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,372.83020	1,620.636	19.49	0.7108	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			602.23020	482.237	19.49	0.2892	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,367.38710	1,614.295	19.50	0.7092	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			606.78710	485.895	19.50	0.2908	0.00	0	3,500

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	15.40	Call			1,267.46020	1,501.879	19.70	0.6791	5,731,169.50	3,816	81,095
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			438.61640	349.899	19.29	0.2298	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,538.99220	1,811.995	19.34	0.7543	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			478.39220	383.594	19.34	0.2457	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,497.41560	1,764.498	19.38	0.7440	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			506.81560	406.098	19.38	0.2560	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,485.70870	1,751.077	19.39	0.7410	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			341.70730	268.085	19.13	0.1886	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,722.38240	2,010.150	19.20	0.7939	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			381.78240	301.750	19.20	0.2061	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,675.17360	1,959.404	19.23	0.7843	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			404.57360	321.004	19.23	0.2157	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,609.21640	1,888.299	19.29	0.7702	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			84.83550	56.865	17.37	0.0576	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,577.48770	2,911.362	17.61	0.9297	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			106.88770	72.962	17.61	0.0703	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,412.70280	2,737.648	17.93	0.9104	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			142.10280	99.248	17.93	0.0896	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,812.30730	2,106.485	19.13	0.8114	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,419.70550	1,647.844	19.78	0.6522	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			919.90550	771.844	19.78	0.3478	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			614.49740	730.835	23.10	0.3486	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			2,804.69740	2,544.835	23.10	0.6514	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,608.75260	1,865.697	19.51	0.7027	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			728.95260	609.697	19.51	0.2973	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,438.21580	1,669.755	19.75	0.6576	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			898.41580	753.755	19.75	0.3424	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			470.14810	561.276	24.20	0.2775	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,610.34810	3,325.276	24.20	0.7225	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,024.66790	1,204.918	21.06	0.5214	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,534.86790	1,338.918	21.06	0.4786	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			946.02450	1,115.124	21.35	0.4917	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,706.22450	1,499.124	21.35	0.5083	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			303.68360	371.783	27.34	0.1844	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,483.88360	5,175.783	27.34	0.8156	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			612.70370	728.734	23.11	0.3478	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			2,812.90370	2,552.734	23.11	0.6522	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			521.99890	622.396	23.76	0.3038	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,282.19890	3,006.396	23.76	0.6962	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,681.97200	1,945.253	19.42	0.7197	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			672.17200	559.253	19.42	0.2803	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,619.84770	1,877.770	19.50	0.7053	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			720.04770	601.769	19.50	0.2947	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,614.29520	1,871.726	19.51	0.7040	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			724.49520	605.726	19.51	0.2960	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,878.46300	2,135.051	19.74	0.6970	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			879.86300	754.451	19.74	0.3030	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,889.10320	2,146.526	19.73	0.6993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			870.50320	745.926	19.73	0.3007	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,883.77640	2,140.779	19.73	0.6981	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			875.17640	750.179	19.73	0.3019	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,426.43600	1,610.552	21.85	0.5268	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,058.73600	1,869.152	21.85	0.4732	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,423.19090	1,606.973	21.86	0.5260	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,065.49090	1,875.573	21.86	0.4740	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,419.95450	1,603.394	21.87	0.5251	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,072.25450	1,881.994	21.87	0.4749	0.00	0	0
<b>Total \$ / R Option</b>												<b>16,754,661.58</b>	<b>23,776</b>	<b>1,860,660</b>
<b>Total \$ / R</b>												<b>2,719,098,567.58</b>	<b>195,089</b>	<b>2,708,592</b>
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.72250		15.37810			0.0000	1,383,580.00	88	951
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.04250		15.68130			0.0000	417,105.00	26	315
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.33840		15.97060			0.0000	228,737.60	14	32
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.61600		16.23980			0.0000	0.00	0	54
<b>Total \$ / R MAXI Future</b>												<b>2,029,422.60</b>	<b>128</b>	<b>1,352</b>
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			194,161.37170	228,487.084	23.35	0.9930	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			351.37170	237.084	23.35	0.0070	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			193,168.02460	227,491.150	23.30	0.9929	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			358.02460	241.150	23.30	0.0071	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			192,174.82490	226,495.298	23.25	0.9928	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			364.82490	245.298	23.25	0.0072	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			110,022.97010	135,717.092	19.55	0.7416	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			40,892.97010	30,467.092	19.55	0.2584	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			109,435.67520	135,033.341	19.55	0.7397	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			41,305.67520	30,783.341	19.55	0.2603	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			108,850.80230	134,351.435	19.56	0.7377	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			41,720.80230	31,101.435	19.56	0.2623	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			149,195.20580	175,982.285	19.44	0.7421	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			51,135.20580	41,142.285	19.44	0.2579	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			148,583.56030	175,317.779	19.44	0.7406	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			51,523.56030	41,477.779	19.44	0.2594	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			147,973.70400	174,654.996	19.45	0.7391	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			51,913.70400	41,814.996	19.45	0.2609	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			170,622.45100	149,912.359	21.35	0.5083	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			94,302.20850	111,168.381	21.36	0.4905	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			171,322.20850	150,568.381	21.36	0.5095	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			94,903.77700	111,856.910	21.34	0.4928	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			169,923.77700	149,256.910	21.34	0.5072	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			94,602.45100	111,512.359	21.35	0.4917	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>2,029,422.60</b>	<b>128</b>	<b>1,352</b>
£ / R	On	31/05/2016	Foreign Exchange Future			22.58980		22.00490			0.0000	0.00	0	123
£ / R	On	13/06/2016	Foreign Exchange Future			22.64130		22.06310			0.0000	35,139,297.60	1,552	56,490
£ / R	On	08/09/2016	Foreign Exchange Future			23.06040		22.45700			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			23.11310		22.50850			0.0000	11,880,133.40	514	24,420
£ / R	On	19/12/2016	Foreign Exchange Future			23.55710		22.94080			0.0000	0.00	0	152
£ / R	On	13/03/2017	Foreign Exchange Future			23.98090		23.34930			0.0000	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Future			24.20350		23.56440			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			24.43420		23.79320			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>47,019,431.00</b>	<b>2,066</b>	<b>81,258</b>
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Call			570.10140	1,052.110	17.08	0.9118	0.00	0	0
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Put			135.20140	32.310	17.08	0.0882	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,604.79640	2,167.313	19.80	0.9677	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			31.69640	16.013	19.80	0.0323	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,595.23760	2,157.562	19.78	0.9672	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			32.13760	16.262	19.78	0.0328	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,585.68620	2,147.815	19.75	0.9667	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			32.58620	16.515	19.75	0.0333	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			18.65040	68.435	20.53	0.1122	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			2,255.55040	1,727.135	20.53	0.8878	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			3.37560	7.118	25.19	0.0132	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			4,440.27560	3,865.818	25.19	0.9868	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,075.09040	1,479.417	20.44	0.6411	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			888.09040	689.017	20.44	0.3589	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			185.37890	317.459	22.79	0.2036	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,578.37890	3,107.059	22.79	0.7964	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,693.23480	2,189.060	20.08	0.7889	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			436.23480	328.660	20.08	0.2111	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,084.82850	1,490.865	20.43	0.6441	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			877.82850	680.465	20.43	0.3559	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,079.95120	1,485.133	20.43	0.6426	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			882.95120	684.733	20.43	0.3574	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			826.31020	1,165.686	20.61	0.5388	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,327.81020	1,062.586	20.61	0.4612	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			286.85110	457.034	22.24	0.2654	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			3,078.35110	2,643.934	22.24	0.7346	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			1,032.38420	1,419.591	20.32	0.6121	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			266.24620	204.050	19.93	0.1403	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			1,023.88420	806.491	20.32	0.3879	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			833.67080	1,174.917	20.60	0.5417	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,315.17080	1,051.817	20.60	0.4583	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			829.98080	1,170.291	20.60	0.5402	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	23.00	Put			1,321.48080	1,057.191	20.60	0.4598	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			2,264.74620	2,807.150	19.93	0.8597	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,484.32260	1,884.800	19.41	0.6331	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,183.52260	967.701	19.41	0.3669	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,479.67440	1,879.482	19.42	0.6320	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,188.87440	972.382	19.42	0.3680	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			832.14050	1,109.232	20.58	0.4374	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			43.95960	40.514	22.07	0.0252	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			63.84380	54.756	18.78	0.0380	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			2,164.48930	2,653.439	18.96	0.7663	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			633.68930	506.339	18.96	0.2337	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,320.67780	1,696.250	19.65	0.5913	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,389.87780	1,149.150	19.65	0.4087	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,854.75960	6,467.614	22.07	0.9748	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,351.34050	2,012.132	20.58	0.5626	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			378.38290	535.395	22.26	0.2432	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,377.58290	3,918.295	22.26	0.7568	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,488.99030	1,890.131	19.41	0.6342	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,178.19030	963.031	19.41	0.3658	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,594.64380	5,201.856	18.78	0.9620	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,458.94850	1,820.814	19.72	0.5571	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			1,859.64850	1,589.914	19.72	0.4429	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,455.20410	1,816.502	19.73	0.5562	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			1,865.90410	1,595.602	19.73	0.4438	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,462.71070	1,825.135	19.72	0.5580	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			1,853.41070	1,584.235	19.72	0.4420	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,584.70460	1,950.096	19.71	0.5573	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,000.30460	1,726.596	19.71	0.4427	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	404.200		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			236.80000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	394.200		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			246.80000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	414.200		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			226.80000	0.000		0.0000	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>46,732</b>
<b>Total £ / R</b>												<b>47,019,431.00</b>	<b>2,066</b>	<b>127,990</b>
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14453		0.14100			0.0000	0.00	0	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14796		0.14426			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.15125		0.14746			0.0000	0.00	0	6,041
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,988</b>
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			0.42960	0.103	20.49	0.0005	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,111.04120	1,455.297	16.71	0.9896	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			10.84120	2.397	16.71	0.0104	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	0.11	Call			3,100.20780	3,452.903	23.65	1.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.00780	0.003	23.65	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,100.62960	2,453.003	20.49	0.9995	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,428.52700	3,798.018	19.20	0.9964	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			2.72700	1.918	19.20	0.0036	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,440.27300	2,802.975	16.44	0.9867	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			14.47300	6.875	16.44	0.0133	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,519.92500	1,846.324	16.00	0.9228	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			94.12500	50.224	16.00	0.0772	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00040	0.000	26.29	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,253.80040	25,874.700	26.29	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00020	0.000	26.29	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,253.80020	26,874.700	26.29	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00010	0.000	26.29	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,253.80010	27,874.700	26.29	1.0000	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>11,988</b>
€ / R	On	25/05/2016	Foreign Exchange Future			17.75830		17.31100			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.76510		17.31870			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			17.77850		17.33410			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			17.82320		17.38390			0.0000	747,505,008.00	41,940	73,501
€ / R	On	19/09/2016	Foreign Exchange Future			18.24540		17.78530			0.0000	5,473,620.00	300	12,195
€ / R	On	19/12/2016	Foreign Exchange Future			18.64360		18.17370			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			19.02780		18.54650			0.0000	19,027,800.00	1,000	3,500
<b>Total € / R Future</b>												<b>772,006,428.00</b>	<b>43,240</b>	<b>100,638</b>
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			15.05140	29.769	24.27	0.0953	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,384.05140	951.469	24.27	0.9047	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			20.47830	43.619	24.24	0.1206	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,381.77830	958.519	24.24	0.8794	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			388.00680	677.259	20.79	0.7938	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			243.90680	88.759	20.79	0.2062	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			1,698.02260	2,130.458	22.15	0.9821	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			14.12260	7.258	22.15	0.0179	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,452.67220	1,873.897	20.94	0.9734	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			259.62190	429.351	20.97	0.5244	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			665.72190	396.151	20.97	0.4756	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,131.32960	2,567.060	24.20	0.9906	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			7.42960	3.860	24.20	0.0094	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,141.23970	2,577.006	24.25	0.9907	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			17.50570	29.613	24.34	0.0589	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,483.60570	2,056.413	24.34	0.9411	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			880.60720	1,244.686	20.38	0.8954	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			126.70720	51.486	20.38	0.1046	0.00	0	7,000

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	14.20	Call			3,186.16720	3,624.100	29.06	0.9979	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			240.76950	109.424	20.31	0.1924	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			28.77220	10.697	20.94	0.0266	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			624.66950	932.624	20.31	0.8076	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			2.26720	0.900	29.06	0.0021	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,151.15080	2,586.953	24.30	0.9909	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			7.25080	3.753	24.30	0.0091	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			7.33970	3.806	24.25	0.0093	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,886.69550	3,322.177	20.04	0.9595	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			61.39550	36.777	20.04	0.0405	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			1,279.56200	1,594.152	20.03	0.7453	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			494.26200	348.752	20.03	0.2547	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,905.10990	3,341.167	20.05	0.9605	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			59.80990	35.767	20.05	0.0395	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,895.89920	3,331.668	20.04	0.9600	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			60.59920	36.268	20.04	0.0400	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,838.33420	2,164.957	19.71	0.7648	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			564.63420	421.357	19.71	0.2352	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,781.17020	2,102.200	19.74	0.7538	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			597.47020	448.600	19.74	0.2462	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			335.45560	401.049	24.13	0.2200	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			604.92730	454.805	19.74	0.2487	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			473.13690	571.876	23.01	0.2986	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,061.75560	3,657.449	24.13	0.7800	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,177.09290	2,536.249	19.65	0.8218	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			403.39290	292.649	19.65	0.1782	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,099.43690	2,728.276	23.01	0.7014	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,774.89140	2,095.296	19.74	0.7525	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			601.19140	451.696	19.74	0.2475	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,768.62730	2,088.405	19.74	0.7513	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,356.23390	1,572.748	20.48	0.5751	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,499.73390	1,234.948	20.48	0.4249	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,352.35440	1,568.350	20.49	0.5739	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,505.85440	1,240.551	20.49	0.4261	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,348.48600	1,563.965	20.50	0.5728	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,511.98600	1,246.165	20.50	0.4272	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>41,922</b>
<b>Total € / R</b>												<b>772,006,428.00</b>	<b>43,240</b>	<b>142,560</b>
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.46940		11.16510			0.0000	17,490,835.00	1,525	6,828
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.65830		11.34160			0.0000	2,926,233.30	251	1,681
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.83860		11.51820			0.0000	6,156,072.00	520	795
AU\$ / R	On	13/03/2017	Foreign Exchange Future			12.01210		11.68510			0.0000	1,045,052.70	87	4,485
<b>Total AU\$ / R Future</b>												<b>27,618,193.00</b>	<b>2,383</b>	<b>13,789</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,091.24000	1,392.162	20.88	0.9882	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			6.14000	2.762	20.88	0.0118	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,081.47230	1,382.243	20.82	0.9878	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			6.37230	2.843	20.82	0.0122	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,071.71300	1,372.327	20.76	0.9875	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			6.61300	2.927	20.76	0.0125	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			85.40180	52.187	17.51	0.0900	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,234.09930	1,518.702	17.54	0.9127	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			82.49930	50.402	17.54	0.0873	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,225.51370	1,509.588	17.52	0.9114	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			83.91370	51.288	17.52	0.0886	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,217.00180	1,500.487	17.51	0.9100	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,084.16160	1,335.776	16.83	0.8047	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			245.96160	177.176	16.83	0.1953	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,098.59140	1,351.447	16.84	0.8085	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			240.39140	172.847	16.84	0.1915	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,091.36480	1,343.601	16.84	0.8066	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			243.16480	175.001	16.84	0.1934	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			855.91130	689.437	16.72	0.4540	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			597.35370	756.983	16.73	0.5438	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			862.25370	694.883	16.73	0.4562	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			593.71700	752.451	16.74	0.5417	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			868.61700	700.351	16.74	0.4583	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			601.01130	761.537	16.72	0.5460	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>27,618,193.00</b>	<b>2,383</b>	<b>13,789</b>
CAD/ R	On	13/06/2016	Foreign Exchange Future			12.19420		11.88850			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.44220		12.12270			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,027.80090	1,328.049	19.60	0.9840	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			9.30090	3.849	19.60	0.0160	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,018.11200	1,318.165	19.55	0.9835	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			9.61200	3.965	19.55	0.0165	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,008.43270	1,308.284	19.50	0.9831	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			9.93270	4.084	19.50	0.0169	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			371.72610	522.579	16.88	0.5399	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			629.02610	460.379	16.88	0.4601	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			368.22820	517.871	16.89	0.5366	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			635.52820	465.671	16.89	0.4634	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			364.76000	513.195	16.90	0.5334	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			642.06000	470.995	16.90	0.4666	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	13/06/2016	Foreign Exchange Future			16.11400		15.77130			0.0000	0.00	0	5,055
CHF / R	On	19/09/2016	Foreign Exchange Future			16.52060		16.15850			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>5,055</b>
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,404.38800	1,736.319	22.28	0.9689	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			23.08800	12.319	22.28	0.0311	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,394.89960	1,726.491	22.22	0.9684	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			23.59960	12.491	22.22	0.0316	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,385.42220	1,716.665	22.16	0.9680	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			24.12220	12.665	22.16	0.0320	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			603.16710	760.266	20.61	0.5083	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,044.66710	839.666	20.61	0.4917	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			599.81380	756.202	20.62	0.5064	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,051.31380	845.602	20.62	0.4936	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			596.47840	752.156	20.63	0.5044	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,057.97840	851.556	20.63	0.4956	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>5,055</b>
CNH / R	On	13/06/2016	Foreign Exchange Future			2.39920		2.34340			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.43420		2.37590			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>230</b>
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,274.16460	1,766.311	21.62	0.8946	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			140.16460	74.311	21.62	0.1054	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,439.61800	1,946.560	21.70	0.9188	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			105.61800	54.560	21.70	0.0812	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,355.92190	1,855.806	21.66	0.9073	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			121.92190	63.806	21.66	0.0927	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,551.70620	1,243.138	20.32	0.4978	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			776.18870	1,042.860	20.36	0.4887	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,617.18870	1,300.860	20.36	0.5113	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			742.91420	1,001.919	20.41	0.4754	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,683.91420	1,359.919	20.41	0.5246	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			810.70620	1,085.138	20.32	0.5022	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>230</b>
DKK / R	On	13/06/2016	Foreign Exchange Future			2.39900		2.33920			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
DKK / R	On	19/09/2016	Foreign Exchange Future			2.45650		2.39390			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,421.37510	3,004.793	24.63	0.9764	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			29.37510	14.793	24.63	0.0236	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,616.82940	3,202.566	25.46	0.9802	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			24.82940	12.566	25.46	0.0198	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,518.98790	3,103.628	25.05	0.9784	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			26.98790	13.628	25.05	0.0216	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,252.43800	1,606.482	21.95	0.6092	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,213.43800	941.482	21.95	0.3908	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,206.97670	1,553.093	21.98	0.5967	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,267.97670	988.093	21.98	0.4033	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,163.87160	1,501.012	22.02	0.5841	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,324.87160	1,036.012	22.02	0.4159	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.02580		1.98110			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.06840		2.02130			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.10620		2.05840			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.14070		2.09170			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			95.47370	180.541	22.79	0.2455	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,484.47370	1,122.541	22.79	0.7545	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			84.73820	161.814	22.95	0.2245	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,573.73820	1,203.814	22.95	0.7755	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			75.17070	144.891	23.12	0.2049	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,664.17070	1,286.891	23.12	0.7951	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			603.88020	789.423	20.93	0.4448	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,590.88020	1,305.423	20.93	0.5552	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			577.43810	755.088	21.03	0.4303	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,664.43810	1,371.088	21.03	0.5697	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			552.18300	722.143	21.13	0.4160	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,739.18300	1,438.143	21.13	0.5840	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,037.31670	1,265.018	20.53	0.5151	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,653.31670	1,403.018	20.53	0.4849	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,003.49270	1,225.819	20.61	0.5035	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,719.49270	1,463.819	20.61	0.4965	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			970.75350	1,187.788	20.69	0.4920	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,786.75350	1,525.788	20.69	0.5080	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,335.41080	1,582.427	20.39	0.5376	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,818.41080	1,575.427	20.39	0.4624	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,300.11380	1,541.458	20.46	0.5277	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,883.11380	1,634.458	20.46	0.4723	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,265.76940	1,502.397	20.53	0.5180	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			1,948.76940	1,695.397	20.53	0.4820	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	13/06/2016	Foreign Exchange Future			0.15550		0.15200			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15560		0.15170			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15580		0.15220			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
NGN / R	On	13/06/2016	Foreign Exchange Future			0.07080		0.07290			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.05860		0.06490			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05600		0.06070			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,085</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>11,085</b>
NZ\$/ R	On	13/06/2016	Foreign Exchange Future			10.67360		10.40340			0.0000	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Future			10.83590		10.55480			0.0000	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Future			10.99330		10.70830			0.0000	0.00	0	0
<b>Total NZ\$/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,395.92090	1,665.055	24.72	0.9939	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.01	Put			2.52090	1.455	24.72	0.0061	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,415.80340	1,684.990	24.88	0.9942	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	8.99	Put			2.40340	1.390	24.88	0.0058	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,405.86140	1,675.022	24.80	0.9941	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.00	Put			2.46140	1.422	24.80	0.0059	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,185.18180	1,433.211	18.65	0.9022	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.46	Put			90.38180	57.311	18.65	0.0978	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,176.80120	1,424.334	18.64	0.9006	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.47	Put			92.00120	58.434	18.64	0.0994	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,168.44190	1,415.473	18.64	0.8990	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.48	Put			93.64190	59.573	18.64	0.1010	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.85	Call			541.08580	686.920	18.25	0.5650	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.85	Put			682.78580	543.620	18.25	0.4350	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.86	Call			537.13610	682.075	18.26	0.5624	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.86	Put			688.83610	548.775	18.26	0.4376	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.87	Call			533.21520	677.258	18.26	0.5598	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.87	Put			694.91520	553.958	18.26	0.4402	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NZ\$ / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 13/06/2016 Foreign Exchange Future			1.40590		1.39650			0.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Future			1.42300		1.41270			0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Future			1.43840		1.42790			0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Future			1.45010		1.43900			0.0000	0.00	0	0
<b>Total PULA / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 13/06/2016 Foreign Exchange Option	1.32	Call			765.00000	859.000		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			665.00000	759.000		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			565.00000	659.000		1.0000	0.00	0	0
PULA / R On 13/06/2016 Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.42	Call			0.00000	30.000		1.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.42	Put			73.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.40	Call			127.00000	230.000		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			27.00000	130.000		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			179.00000	284.000		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			79.00000	184.000		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			279.00000	384.000		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			190.00000	301.000		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			90.00000	201.000		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			0.00000	101.000		1.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.44	Put			10.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €On 13/06/2016 Foreign Exchange Future			1.13360		1.13040			0.0000	0.00	0	13,410
QUANTO €On 19/09/2016 Foreign Exchange Future			1.13730		1.13420			0.0000	0.00	0	0
QUANTO €On 19/12/2016 Foreign Exchange Future			1.14110		1.13790			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>13,410</b>
<b>Total QUANTO € / \$</b>									<b>0.00</b>	<b>0</b>	<b>13,410</b>
RAIN On 13/06/2016 Foreign Exchange Future			27,762.98000		27,100.32000			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
RAIN	On	19/09/2016	Foreign Exchange Future			28,333.37000		27,639.28000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	13/06/2016	Foreign Exchange Future			11.48420		11.19940			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.69970		11.40460			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,018.25830	1,298.541	20.82	0.9822	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			8.85830	4.341	20.82	0.0178	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,008.59190	1,288.672	20.77	0.9817	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			9.19190	4.472	20.77	0.0183	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			998.93700	1,278.806	20.71	0.9812	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			9.53700	4.606	20.71	0.0188	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			387.42910	533.564	18.04	0.5468	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			602.82910	453.864	18.04	0.4532	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			383.74040	528.769	18.04	0.5435	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			609.14040	459.069	18.04	0.4565	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			380.08490	524.010	18.05	0.5403	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			615.48490	464.310	18.05	0.4597	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	13/06/2016	Foreign Exchange Future			5.25180		5.14290			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.22020		5.11680			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			390.43620	495.259	19.31	0.9689	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			7.53620	3.459	19.31	0.0311	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			380.96250	485.540	19.23	0.9666	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			8.06250	3.740	19.23	0.0334	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			371.52400	475.843	19.15	0.9642	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			8.62400	4.043	19.15	0.0358	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			131.14770	175.759	16.25	0.4794	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			284.34770	225.559	16.25	0.5206	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			138.17300	184.336	16.21	0.4952	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			271.37300	214.136	16.21	0.5048	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			134.62370	180.008	16.23	0.4872	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			277.82370	219.808	16.23	0.5128	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 13/06/2016 Foreign Exchange Future			1.53700		1.50810			0.0000	0.00	0	0
ZMW / R On 19/09/2016 Foreign Exchange Future			1.46740		1.43550			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>									<b>3 551 017 380.60</b>	<b>219,130</b>	<b>1,088,003</b>
<b>Total Options</b>									<b>16 754 661.58</b>	<b>23,776</b>	<b>1,949,314</b>
<b>Grand Total:</b>									<b>3,567,772,042.18</b>	<b>242,906</b>	<b>3,037,317</b>