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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/05/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/05/2016 Foreign Exchange Future			15.20530		15.03510			0.0000	6,751,153.20	444	0
\$ / R On 16/05/2016 Foreign Exchange Future			15.29840		15.03510			0.0000	0.00	0	1,611
\$ / R On 17/05/2016 Foreign Exchange Future			15.29840		15.02920			0.0000	0.00	0	0
\$ / R On 18/05/2016 Foreign Exchange Future			15.29840		15.03220			0.0000	0.00	0	0
\$ / R On 19/05/2016 Foreign Exchange Future			15.30140		15.03520			0.0000	0.00	0	0
\$ / R On 20/05/2016 Foreign Exchange Future			15.30430		15.03820			0.0000	0.00	0	4,700
\$ / R On 23/05/2016 Foreign Exchange Future			15.31320		15.04710			0.0000	0.00	0	0
\$ / R On 24/05/2016 Foreign Exchange Future			15.31620		15.05020			0.0000	0.00	0	0
\$ / R On 25/05/2016 Foreign Exchange Future			15.31930		15.05320			0.0000	0.00	0	285
\$ / R On 27/05/2016 Foreign Exchange Future			15.32550		15.05930			0.0000	0.00	0	1,000
\$ / R On 30/05/2016 Foreign Exchange Future			15.33480		15.06850			0.0000	0.00	0	930
\$ / R On 31/05/2016 Foreign Exchange Future			15.33790		15.07150			0.0000	291,420.10	19	2,348
\$ / R On 01/06/2016 Foreign Exchange Future			15.34090		15.07460			0.0000	0.00	0	0
\$ / R On 06/06/2016 Foreign Exchange Future			15.35640		15.08990			0.0000	0.00	0	0
\$ / R On 07/06/2016 Foreign Exchange Future			15.35950		15.09290			0.0000	0.00	0	0
\$ / R On 08/06/2016 Foreign Exchange Future			15.36260		15.09600			0.0000	0.00	0	300
\$ / R On 09/06/2016 Foreign Exchange Future			15.36570		15.09900			0.0000	0.00	0	264
\$ / R On 13/06/2016 Foreign Exchange Future			15.37810		15.11130			0.0000	996,116,427.50	64,775	554,780
\$ / R On 14/06/2016 Foreign Exchange Future			15.38120		15.11430			0.0000	0.00	0	0
\$ / R On 15/06/2016 Foreign Exchange Future			15.38430		15.11740			0.0000	0.00	0	0
\$ / R On 21/06/2016 Foreign Exchange Future			15.40280		15.13560			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	24/06/2016	Foreign Exchange Future			15.41200		15.14480			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.42440		15.15690			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			15.42750		15.16000			0.0000	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Future			15.43060		15.16300			0.0000	77,153.00	5	1,100
\$ / R	On	05/07/2016	Foreign Exchange Future			15.44600		15.17820			0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Future			15.46760		15.19950			0.0000	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Future			15.47690		15.20860			0.0000	0.00	0	370
\$ / R	On	26/07/2016	Foreign Exchange Future			15.51020		15.24220			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.51320		15.24520			0.0000	0.00	0	2,110
\$ / R	On	28/07/2016	Foreign Exchange Future			15.51620		15.24830			0.0000	0.00	0	265
\$ / R	On	05/08/2016	Foreign Exchange Future			15.54030		15.27270			0.0000	0.00	0	1,900
\$ / R	On	11/08/2016	Foreign Exchange Future			15.55830		15.29100			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.57040		15.30320			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.57640		15.30930			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.60500		15.33750			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.61450		15.34680			0.0000	0.00	0	2,610
\$ / R	On	06/09/2016	Foreign Exchange Future			15.64000		15.37180			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.64630		15.37810			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.64950		15.38120			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.66220		15.39370			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.66860		15.40000			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.68130		15.41250			0.0000	74,407,768.50	4,745	184,406
\$ / R	On	28/09/2016	Foreign Exchange Future			15.70990		15.44060			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.79890		15.52810			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			15.83710		15.56560			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.90380		15.63160			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.95470		15.68220			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.97060		15.69800			0.0000	36,045,644.20	2,257	62,031
\$ / R	On	13/03/2017	Foreign Exchange Future			16.23980		15.96550			0.0000	35,743,799.80	2,201	5,416
\$ / R	On	19/06/2017	Foreign Exchange Future			16.52860		16.25190			0.0000	16,528,600.00	1,000	3,300
\$ / R	On	18/09/2017	Foreign Exchange Future			16.73770		16.46370			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,165,961,966.30</b>	<b>75,446</b>	<b>830,341</b>
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			0.33380	0.000	15.85	0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			945.23380	774.700	15.85	1.0000	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	14.81	Call			280.87650	495.003	22.04	0.9489	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	14.81	Put			55.77650	6.603	22.04	0.0511	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	14.82	Call			273.09620	485.392	21.93	0.9461	0.00	0	2,500
\$ / R	On	16/05/2016	Foreign Exchange Option	14.82	Put			57.99620	6.992	21.93	0.0539	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			3.36050	4.484	26.15	0.0319	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			958.26050	696.084	26.15	0.9681	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Call			587.96660	841.658	26.55	0.9794	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Put			18.76660	3.258	26.55	0.0206	0.00	0	1,000
\$ / R	On	17/05/2016	Foreign Exchange Option	15.15	Call			96.09780	215.962	20.19	0.6815	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	15.15	Put			216.89780	67.562	20.19	0.3185	0.00	0	2,000
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			0.32740	0.465	35.10	0.0028	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	17/05/2016	Foreign Exchange Option	16.95	Put			1,921.12740	1,652.065	35.10	0.9972	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call			308.68490	520.776	23.31	0.8902	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put			76.48490	22.376	23.31	0.1098	0.00	0	15,000
\$ / R	On	18/05/2016	Foreign Exchange Option	15.26	Call			75.37630	163.179	20.07	0.5473	0.00	0	2,500
\$ / R	On	18/05/2016	Foreign Exchange Option	15.26	Put			303.17630	124.779	20.07	0.4527	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Call			761.85160	1,020.496	26.48	0.9874	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Put			9.65160	2.096	26.48	0.0126	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			16.20300	41.521	21.72	0.1815	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			681.00300	440.121	21.72	0.8185	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			50.06510	106.859	21.32	0.3550	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			491.86510	282.559	21.32	0.6450	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			96.74520	180.345	20.03	0.4699	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			409.64520	227.145	20.03	0.5301	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Call			605.81770	845.545	19.17	0.9558	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Put			35.61770	9.345	19.17	0.0442	0.00	0	1,000
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call			168.22690	284.202	19.88	0.5929	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put			315.02690	164.902	19.88	0.4071	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,259.30680	3,525.500	28.51	1.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			0.00680	0.000	28.51	0.0000	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,564.48840	1,827.260	26.47	0.9933	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			5.18840	1.760	26.47	0.0067	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Call			830.89930	1,086.976	21.82	0.9576	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Put			21.59930	11.476	21.82	0.0424	0.00	0	1,000
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			22.07510	41.697	22.44	0.1267	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,092.77510	846.197	22.44	0.8733	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			5.68810	11.601	24.64	0.0396	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,646.38810	1,386.101	24.64	0.9604	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Call			808.66620	1,060.604	20.61	0.9461	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Put			30.16620	15.804	20.61	0.0539	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Call			638.67360	866.864	19.39	0.9076	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Put			67.17360	28.964	19.39	0.0924	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			410.35000	593.423	19.10	0.7970	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			158.85000	75.523	19.10	0.2030	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Call			623.84560	845.284	19.29	0.8954	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Put			79.24560	34.384	19.29	0.1046	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Call			513.16270	713.754	19.03	0.8498	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Put			118.56270	52.854	19.03	0.1502	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			178.05350	269.066	19.91	0.4627	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			538.15350	362.666	19.91	0.5373	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,890.16880	3,156.496	26.73	0.9997	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			0.26880	0.096	26.73	0.0003	0.00	0	1,000
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call			672.58150	888.176	19.09	0.8750	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put			99.68150	48.676	19.09	0.1250	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Call			519.22190	705.606	19.14	0.7945	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Put			173.22190	93.006	19.14	0.2055	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			114.58550	175.189	20.78	0.3243	0.00	0	8,219

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	15.78	Put			798.58550	592.589	20.78	0.6757	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			621.39590	825.174	18.98	0.8486	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			125.39590	62.574	18.98	0.1514	0.00	0	8,219
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,813.87790	2,078.073	22.26	0.9924	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			4.87790	2.373	22.26	0.0076	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,803.98230	2,068.127	22.22	0.9922	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			4.98230	2.427	22.22	0.0078	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,794.08900	2,058.183	22.18	0.9921	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			5.08900	2.483	22.18	0.0079	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,951.98870	3,218.439	26.43	0.9990	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			0.68870	0.339	26.43	0.0010	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,203.78410	2,469.436	23.00	0.9959	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			2.48410	1.337	23.00	0.0041	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,114.21500	2,379.669	22.56	0.9952	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			2.91500	1.569	22.56	0.0048	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,915.48300	2,180.353	21.60	0.9930	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			4.18300	2.253	21.60	0.0070	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,826.23480	2,090.758	21.17	0.9917	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			4.93480	2.658	21.17	0.0083	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,816.32680	2,080.807	21.12	0.9916	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			5.02680	2.707	21.12	0.0084	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,806.42050	2,070.858	21.07	0.9914	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			5.12050	2.758	21.07	0.0086	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,618.60850	1,882.034	20.16	0.9877	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			7.30850	3.934	20.16	0.0123	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,589.03700	1,852.264	20.01	0.9869	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			7.73700	4.164	20.01	0.0131	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,143.51220	1,391.334	18.54	0.9612	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			32.21220	13.234	18.54	0.0388	0.00	0	62,394
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call			1,053.97510	1,296.596	18.60	0.9483	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put			42.67510	18.495	18.60	0.0517	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			966.97100	1,203.479	18.65	0.9324	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			55.67100	25.379	18.65	0.0676	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			924.53210	1,157.632	18.67	0.9232	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			63.23210	29.532	18.67	0.0768	0.00	0	28,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			802.33020	1,023.467	18.75	0.8906	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			91.03020	45.367	18.75	0.1094	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			778.96910	997.317	18.77	0.8832	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			97.66910	49.217	18.77	0.1168	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			763.58490	980.022	18.78	0.8780	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			102.28490	51.922	18.78	0.1220	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Call			755.95100	971.418	18.78	0.8753	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Put			104.65100	53.318	18.78	0.1247	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			725.81180	937.294	18.80	0.8644	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			114.51180	59.194	18.80	0.1356	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			611.84590	805.980	18.89	0.8149	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			160.54590	87.880	18.89	0.1851	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call			585.07520	774.841	18.94	0.8009	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put			173.77520	96.741	18.94	0.1991	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			559.01770	744.328	18.98	0.7863	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			187.71770	106.228	18.98	0.2137	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			552.61490	736.800	18.99	0.7826	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			191.31490	108.700	18.99	0.2174	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			533.67940	714.459	19.03	0.7713	0.00	0	23,510
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			202.37940	116.359	19.03	0.2287	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			521.28200	699.771	19.05	0.7636	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			209.98200	121.671	19.05	0.2364	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			491.09260	663.785	19.11	0.7439	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			229.79260	135.685	19.11	0.2561	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			445.18340	608.455	19.20	0.7110	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			263.88340	160.355	19.20	0.2890	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			428.73090	588.435	19.24	0.6984	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			277.43090	170.335	19.24	0.3016	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			423.33870	581.852	19.25	0.6941	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			282.03870	173.752	19.25	0.3059	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			407.44120	562.373	19.28	0.6812	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			296.14120	184.273	19.28	0.3188	0.00	0	33,400
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call			357.44020	500.413	19.40	0.6372	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put			346.14020	222.313	19.40	0.3628	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			294.08340	416.164	19.57	0.5695	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			432.78340	288.064	19.57	0.4305	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Call			181.69720	263.193	20.18	0.4152	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Put			670.39720	485.093	20.18	0.5848	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			146.44150	214.478	20.52	0.3558	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			785.14150	586.378	20.52	0.6442	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			117.43820	173.812	20.85	0.3019	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			906.13820	695.712	20.85	0.6981	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			112.28900	166.556	20.91	0.2918	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			930.98900	718.456	20.91	0.7082	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			101.07330	150.678	21.07	0.2693	0.00	0	650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			989.77330	772.578	21.07	0.7307	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			93.71030	140.192	21.18	0.2540	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			1,032.41030	812.092	21.18	0.7460	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			86.85030	130.380	21.29	0.2394	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,075.55030	852.280	21.29	0.7606	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			78.03810	117.652	21.44	0.2199	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,136.73810	909.552	21.44	0.7801	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			74.52540	112.503	21.50	0.2120	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,163.22540	934.403	21.50	0.7880	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			71.16430	107.563	21.56	0.2042	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,189.86430	959.463	21.56	0.7958	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			67.94790	102.823	21.62	0.1967	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		1,216.64790	984.723	21.62	0.8033	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call		63.87390	96.805	21.70	0.1870	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put		1,252.57390	1,018.705	21.70	0.8130	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call		60.03560	91.118	21.78	0.1777	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put		1,288.73560	1,053.018	21.78	0.8223	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call		46.79000	71.358	22.10	0.1444	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put		1,435.49000	1,193.258	22.10	0.8556	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		44.64480	68.138	22.17	0.1388	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,463.34480	1,220.038	22.17	0.8612	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call		43.26830	66.069	22.21	0.1351	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put		1,481.96830	1,237.969	22.21	0.8649	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		38.03610	58.377	22.37	0.1214	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		1,556.73610	1,310.277	22.37	0.8786	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call		36.77590	56.593	22.41	0.1181	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put		1,575.47590	1,328.493	22.41	0.8819	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call		35.55510	54.862	22.45	0.1150	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put		1,594.25510	1,346.762	22.45	0.8850	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		28.02350	44.101	22.73	0.0949	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		1,726.72350	1,476.001	22.73	0.9051	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call		23.19860	37.118	22.95	0.0815	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put		1,831.89860	1,579.018	22.95	0.9185	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		22.80220	36.540	22.97	0.0804	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		1,841.50220	1,588.440	22.97	0.9196	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call		22.02830	35.408	23.01	0.0781	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		1,860.72830	1,607.308	23.01	0.9219	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		20.20170	32.600	23.09	0.0726	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put		1,908.90170	1,654.500	23.09	0.9274	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call		18.52190	30.006	23.17	0.0675	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put		1,957.22190	1,701.906	23.17	0.9325	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		18.20270	29.512	23.18	0.0665	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,966.90270	1,711.412	23.18	0.9335	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call		17.27610	28.075	23.23	0.0636	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put		1,995.97610	1,739.975	23.23	0.9364	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		5.01540	8.615	24.34	0.0218	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		2,683.71540	2,420.515	24.34	0.9782	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		3.44960	6.028	24.68	0.0157	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		2,892.14960	2,627.928	24.68	0.9843	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		3.04510	5.352	24.79	0.0140	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		2,961.74510	2,697.252	24.79	0.9860	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call		2.83640	4.672	24.91	0.0123	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put		3,041.53640	2,776.572	24.91	0.9877	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		2.81780	4.516	24.95	0.0120	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		3,061.51780	2,796.416	24.95	0.9880	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call		2.58110	2.674	25.44	0.0073	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put		3,371.28110	3,104.574	25.44	0.9927	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		2.51150	2.523	26.05	0.0068	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			3,491.21150	3,224.423	26.05	0.9932	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			2.34540	2.344	28.35	0.0059	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			3,891.04540	3,624.244	28.35	0.9941	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call			703.31080	909.534	18.83	0.8500	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put			129.01080	68.334	18.83	0.1500	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			92.96220	138.165	21.29	0.2473	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			1,068.66220	846.965	21.29	0.7527	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call			660.81740	859.180	18.96	0.8250	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put			153.41740	84.880	18.96	0.1750	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call			732.47420	933.963	18.91	0.8267	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put			156.87420	91.163	18.91	0.1733	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call			72.39890	103.890	22.38	0.1716	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			1,537.59890	1,301.890	22.38	0.8284	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			69.73970	100.143	22.44	0.1663	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,564.93970	1,328.143	22.44	0.8337	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			402.37350	540.404	19.72	0.6064	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			427.57350	298.404	19.72	0.3936	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			49.62250	71.906	23.06	0.1198	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,932.72250	1,687.505	23.06	0.8802	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,676.56960	1,936.641	20.06	0.9717	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			19.66960	12.241	20.06	0.0283	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call			761.25820	958.704	19.00	0.8074	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put			184.35820	114.304	19.00	0.1926	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			83.10160	117.366	22.29	0.1830	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,546.20160	1,312.966	22.29	0.8170	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,358.02810	3,625.034	25.87	0.9985	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			1.12810	0.634	25.87	0.0015	0.00	0	250
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			676.30770	859.364	19.13	0.7637	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			236.30770	151.864	19.13	0.2363	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call			986.89600	1,208.385	18.97	0.8751	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put			113.89600	67.785	18.97	0.1249	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			787.41910	981.986	19.01	0.7921	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			209.21910	135.986	19.01	0.2079	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			813.67440	1,005.290	19.05	0.7788	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			234.17440	157.690	19.05	0.2212	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			570.31050	724.937	19.51	0.6532	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			410.81050	297.337	19.51	0.3468	0.00	0	12,000
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			708.76450	882.499	19.32	0.7192	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			320.16450	225.599	19.32	0.2808	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			180.03180	233.494	22.04	0.2628	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,537.83180	1,323.294	22.04	0.7372	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			47.99180	63.439	24.69	0.0841	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,995.79180	2,743.239	24.69	0.9159	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			118.44820	155.192	23.00	0.1844	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,003.24820	1,771.992	23.00	0.8156	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			90.74480	119.258	23.51	0.1467	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		2,295.54480	2,056.058	23.51	0.8533	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		3,449.08820	3,715.931	23.92	0.9950	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		3.88820	2.731	23.92	0.0050	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,794.03730	2,046.940	19.77	0.9448	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		48.83730	33.740	19.77	0.0552	0.00	0	150
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call		801.01970	976.920	19.21	0.7252	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put		332.71970	240.720	19.21	0.2748	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call		719.98890	879.719	19.49	0.6647	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put		447.28890	339.419	19.49	0.3353	0.00	0	5,000
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call		669.25150	821.511	19.61	0.6378	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put		496.55150	381.211	19.61	0.3622	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		2,609.17440	2,870.329	20.42	0.9799	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		18.17440	12.029	20.42	0.0201	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		516.47490	636.720	20.06	0.5297	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		745.47490	598.420	20.06	0.4703	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		247.42930	308.414	21.83	0.2987	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put		1,554.22930	1,348.014	21.83	0.7013	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call		148.43510	186.503	23.16	0.1927	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put		2,229.13510	2,000.103	23.16	0.8073	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call		435.59190	536.635	20.55	0.4576	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put		966.29190	800.235	20.55	0.5424	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		1,912.80280	2,158.596	19.17	0.9279	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		75.30280	53.596	19.17	0.0721	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		141.14950	175.494	23.55	0.1751	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		2,503.64950	2,270.494	23.55	0.8249	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		121.80540	151.484	23.88	0.1538	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		2,714.30540	2,476.484	23.88	0.8462	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		3,544.21780	3,810.280	22.28	0.9918	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		6.71780	5.280	22.28	0.0082	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call		763.83280	915.588	19.52	0.6345	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put		557.03280	441.088	19.52	0.3655	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		156.57550	192.611	23.51	0.1815	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		2,584.77550	2,352.611	23.51	0.8185	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		1,954.79980	2,199.610	18.94	0.9239	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		82.99980	59.611	18.94	0.0761	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		1,780.84070	2,019.880	18.89	0.9026	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		109.04070	79.880	18.89	0.0974	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		162.34540	199.704	23.43	0.1873	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		2,530.54540	2,299.704	23.43	0.8127	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		1,722.61670	1,957.857	18.89	0.8919	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		124.51670	91.557	18.89	0.1081	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		218.63040	267.922	22.81	0.2389	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put		2,140.53040	1,921.622	22.81	0.7611	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call		164.29270	201.520	23.52	0.1863	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put		2,583.09270	2,352.020	23.52	0.8137	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call		1,967.63530	2,211.398	18.93	0.9223	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	13.50	Put		86.43530	61.898	18.93	0.0777	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		931.40740	1,096.927	19.27	0.6815	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		487.70740	384.727	19.27	0.3185	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		107.18910	126.749	24.71	0.1214	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		3,423.48910	3,174.549	24.71	0.8786	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		2,177.23920	2,425.782	18.83	0.9393	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		67.23920	47.182	18.83	0.0607	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		2,168.23870	2,416.538	18.83	0.9385	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		68.23870	47.938	18.83	0.0615	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		2,159.24990	2,407.303	18.83	0.9377	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		69.24990	48.703	18.83	0.0623	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		1,228.72400	1,426.582	18.98	0.7735	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		316.22400	245.282	18.98	0.2265	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		932.00030	1,094.357	19.30	0.6717	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		519.50030	413.057	19.30	0.3283	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		2,173.56100	2,420.021	18.61	0.9379	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		71.06100	48.721	18.61	0.0621	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		1,834.41820	2,069.865	18.70	0.8980	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		121.91820	88.565	18.70	0.1020	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		390.77460	468.698	21.42	0.3667	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,488.27460	1,297.398	21.42	0.6333	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		1,162.80660	1,355.190	19.03	0.7543	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		350.30660	273.890	19.03	0.2457	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		1,100.47880	1,285.961	19.08	0.7345	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		387.97880	304.660	19.08	0.2655	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		321.35940	385.993	22.01	0.3126	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		1,768.85940	1,564.693	22.01	0.6874	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		447.60500	537.253	21.06	0.4083	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,305.10500	1,125.953	21.06	0.5917	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		425.32900	510.424	21.19	0.3923	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,372.82900	1,189.124	21.19	0.6077	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		198.76260	241.688	23.27	0.2100	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,486.26260	2,260.388	23.27	0.7900	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		359.21050	431.162	21.67	0.3426	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		1,606.71050	1,409.862	21.67	0.6574	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		351.26570	421.699	21.74	0.3364	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		1,638.76570	1,440.399	21.74	0.6636	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		88.38500	100.063	26.44	0.0927	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		4,225.88500	3,968.763	26.44	0.9073	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		297.01180	357.408	22.24	0.2930	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		1,884.51180	1,676.108	22.24	0.7070	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		222.66980	270.590	23.00	0.2314	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,310.16980	2,089.290	23.00	0.7686	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		2,236.54740	2,484.700	18.59	0.9437	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		64.04740	43.400	18.59	0.0563	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		2,191.49860	2,438.450	18.60	0.9396	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			68.99860	47.151	18.60	0.0604	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,182.52380	2,429.231	18.60	0.9388	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			70.02380	47.931	18.60	0.0612	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			152.97410	184.661	24.17	0.1604	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,122.37410	2,884.761	24.17	0.8396	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,649.92010	3,917.613	20.83	0.9892	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			9.32010	7.713	20.83	0.0108	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,039.79410	2,280.695	18.54	0.9173	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			99.19410	70.796	18.54	0.0827	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			166.21220	200.670	23.96	0.1726	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,975.61220	2,740.770	23.96	0.8274	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			184.34810	215.379	24.41	0.1674	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,426.24810	3,186.479	24.41	0.8326	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			179.60770	207.900	24.51	0.1622	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,501.50770	3,259.000	24.51	0.8378	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,739.29700	4,008.415	19.87	0.9876	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			11.19700	9.515	19.87	0.0124	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,141.11960	2,378.728	17.91	0.9135	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			113.01960	79.828	17.91	0.0865	0.00	0	150
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			620.63080	723.080	20.94	0.4507	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,355.03080	1,185.980	20.94	0.5493	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			603.46190	703.415	21.02	0.4412	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,397.86190	1,226.315	21.02	0.5588	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			1,169.80530	1,340.978	19.20	0.6904	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			554.20530	453.878	19.20	0.3096	0.00	0	8,695
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,264.88300	2,501.980	17.81	0.9052	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			133.28300	98.180	17.81	0.0948	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			210.43310	236.502	25.14	0.1641	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,978.83310	3,732.702	25.14	0.8359	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,847.59520	4,117.915	19.58	0.9837	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			15.99520	14.115	19.58	0.0163	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,080.99540	3,344.669	17.28	0.9658	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			38.79540	29.969	17.28	0.0342	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,071.71010	3,334.881	17.25	0.9655	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			39.51010	30.181	17.25	0.0345	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,062.43380	3,325.095	17.23	0.9653	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			40.23380	30.395	17.23	0.0347	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,503.15830	2,740.150	17.34	0.9223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			115.15830	79.550	17.34	0.0777	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,469.95550	2,705.435	17.41	0.9183	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			121.95550	84.835	17.41	0.0817	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,191.47430	2,412.703	17.99	0.8786	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			14.62070	13.313	18.68	0.0154	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,578.83730	2,819.125	17.19	0.9309	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			100.83730	68.525	17.19	0.0691	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			111.86150	76.998	17.31	0.0757	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	Call			7.03830	9.358	27.18	0.0088	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,249.03830	10,978.758	27.18	0.9912	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			129.58130	157.965	27.18	0.1065	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,671.58130	5,427.366	27.18	0.8935	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,912.62070	4,183.913	18.68	0.9846	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,727.93380	5,483.064	27.18	0.8960	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			54.57240	68.392	27.18	0.0521	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,366.57240	7,107.792	27.18	0.9479	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			159.47530	193.063	27.18	0.1258	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,261.47530	5,022.463	27.18	0.8742	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,519.86150	2,757.598	17.31	0.9243	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,354.16960	5,113.910	27.18	0.8788	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			145.17410	176.306	27.18	0.1167	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,447.17410	5,205.706	27.18	0.8833	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			214.40200	242.962	26.71	0.1540	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,676.40200	4,432.362	26.71	0.8460	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			125.93380	153.664	27.18	0.1040	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,803.08770	4,565.251	26.99	0.8509	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			195.61610	232.932	27.10	0.1472	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,857.61610	4,622.332	27.10	0.8528	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			240.09960	262.706	26.03	0.1672	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,352.09960	4,102.106	26.03	0.8328	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			152.16960	184.510	27.18	0.1212	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,485.01520	4,233.852	26.30	0.8383	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			222.36600	247.218	26.56	0.1568	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,604.36600	4,356.618	26.56	0.8432	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			273.17510	301.255	24.93	0.1927	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,825.17510	3,580.655	24.93	0.8073	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			201.08770	235.851	26.99	0.1491	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,247.97350	3,998.949	25.81	0.8282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			243.26940	266.397	25.91	0.1697	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,295.26940	4,045.797	25.91	0.8303	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			292.31290	323.565	24.40	0.2071	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,574.31290	3,332.965	24.40	0.7929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			233.01520	254.452	26.30	0.1617	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,592.81170	3,351.218	24.44	0.7940	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			279.99470	309.203	24.73	0.1978	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,731.99470	3,488.603	24.73	0.8022	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			343.57310	392.201	23.58	0.2467	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,055.57310	2,831.600	23.58	0.7533	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			245.97350	269.549	25.81	0.1718	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,090.69440	2,865.965	23.63	0.7565	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			299.22620	331.630	24.23	0.2123	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,491.22620	3,251.030	24.23	0.7877	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			398.90720	456.045	23.05	0.2813	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,700.90720	2,485.445	23.05	0.7187	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			290.81170	321.818	24.44	0.2060	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,752.16510	2,535.367	23.13	0.7241	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			384.46330	439.395	23.18	0.2724	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			2,786.46330	2,568.795	23.18	0.7276	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			594.52150	678.809	21.67	0.3924	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,856.52150	1,668.209	21.67	0.6076	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			338.69440	386.565	23.63	0.2435	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,291.82770	2,088.481	22.41	0.6707	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			448.01920	512.560	22.65	0.3108	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,440.01920	2,231.960	22.65	0.6892	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			643.08130	733.752	21.39	0.4178	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,705.08130	1,523.152	21.39	0.5822	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			390.16510	445.967	23.13	0.2759	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,757.60330	1,573.377	21.49	0.5912	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			606.28620	692.101	21.60	0.3986	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,818.28620	1,631.501	21.60	0.6014	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			721.55450	822.518	20.99	0.4572	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,493.55450	1,321.918	20.99	0.5428	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			479.82770	549.081	22.41	0.3293	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,536.48810	1,362.489	21.07	0.5512	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			661.11620	754.135	21.30	0.4271	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,653.11620	1,473.535	21.30	0.5729	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			872.92930	994.222	20.40	0.5269	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,174.92930	1,023.622	20.40	0.4731	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			625.60330	713.977	21.49	0.4088	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,306.16180	1,146.507	20.65	0.5035	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			742.04960	846.037	20.91	0.4672	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,444.04960	1,275.437	20.91	0.5328	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,073.60160	1,217.528	19.80	0.6070	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			875.60160	746.928	19.80	0.3930	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			704.48810	803.089	21.07	0.4488	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			914.86660	783.038	19.88	0.4045	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			948.05050	1,078.339	20.16	0.5584	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,050.05050	907.739	20.16	0.4416	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,215.03820	1,372.830	19.45	0.6566	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			717.03820	602.230	19.45	0.3434	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			804.16180	917.107	20.65	0.4965	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			722.06460	606.787	19.46	0.3451	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,118.97610	1,267.460	19.68	0.6234	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			820.97610	696.860	19.68	0.3766	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,367.39030	1,538.992	19.10	0.7045	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			579.39030	478.392	19.10	0.2955	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,042.86660	1,183.638	19.88	0.5955	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			611.16860	506.816	19.18	0.3070	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,318.42140	1,485.709	19.21	0.6897	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			620.42140	515.109	19.21	0.3103	0.00	0	27,368

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	14.63	Call			1,530.25040	1,722.382	18.96	0.7483	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			462.25040	381.782	18.96	0.2517	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,210.06460	1,367.387	19.46	0.6549	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			489.69090	404.574	19.00	0.2624	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,429.34380	1,609.216	19.04	0.7220	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			531.34380	438.616	19.04	0.2780	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,347.90590	2,577.488	17.66	0.9022	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			149.90590	106.888	17.66	0.0978	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,329.16860	1,497.416	19.18	0.6930	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			193.47430	142.103	17.99	0.1214	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,614.35700	1,812.307	18.90	0.7678	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			416.35700	341.707	18.90	0.2322	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,511.50160	2,748.866	17.33	0.9233	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			113.50160	78.266	17.33	0.0767	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,487.69090	1,675.174	19.00	0.7376	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,454.61570	1,608.753	19.40	0.6566	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			849.11570	728.953	19.40	0.3434	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,301.19700	1,438.216	19.78	0.6093	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,035.69700	898.416	19.78	0.3907	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,284.29080	1,419.705	19.83	0.6038	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,058.79080	919.906	19.83	0.3962	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			922.90990	1,024.668	21.07	0.4742	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,707.40990	1,534.868	21.07	0.5258	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			853.21610	946.024	21.37	0.4455	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,887.71610	1,706.225	21.37	0.5545	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			554.93910	614.497	23.12	0.3107	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,019.43910	2,804.697	23.12	0.6893	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			553.34760	612.704	23.14	0.3099	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,027.84760	2,812.904	23.14	0.6901	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			472.89510	521.999	23.79	0.2694	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,507.39510	3,282.199	23.79	0.7306	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			432.23980	470.148	24.23	0.2454	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,846.73980	3,610.348	24.23	0.7546	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,464.20030	1,619.848	19.38	0.6593	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			838.70030	720.048	19.38	0.3407	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,459.40000	1,614.295	19.39	0.6580	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			843.90000	724.495	19.39	0.3420	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			263.95530	303.684	27.12	0.1599	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,718.45530	5,483.884	27.12	0.8401	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,518.05590	1,681.972	19.31	0.6745	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			782.55590	672.172	19.31	0.3255	0.00	0	90
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,732.55750	1,889.103	19.69	0.6595	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			990.65750	870.503	19.69	0.3405	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,727.89840	1,883.776	19.70	0.6584	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			995.99840	875.176	19.70	0.3416	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,723.24650	1,878.463	19.70	0.6572	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			1,001.34650	879.863	19.70	0.3428	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,316.36060	1,423.191	21.88	0.4916	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,232.66060	2,065.491	21.88	0.5084	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,313.40730	1,419.955	21.88	0.4908	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,239.70730	2,072.255	21.88	0.5092	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,319.32200	1,426.436	21.87	0.4925	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,225.62200	2,058.736	21.87	0.5075	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,850,876</b>
<b>Total \$ / R</b>												<b>1,165,961,966.30</b>	<b>75,446</b>	<b>2,681,217</b>
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.37810		15.11130			0.0000	1,491,675.70	97	987
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.68130		15.41250			0.0000	78,406.50	5	313
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.97060		15.69800			0.0000	367,323.80	23	29
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.23980		15.96550			0.0000	0.00	0	54
<b>Total \$ / R MAXI Future</b>												<b>1,937,406.00</b>	<b>125</b>	<b>1,383</b>
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			167,782.60480	194,161.372	20.45	0.9890	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			652.60480	351.372	20.45	0.0110	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			166,794.98440	193,168.025	20.40	0.9888	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			664.98440	358.025	20.40	0.0112	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			165,807.63730	192,174.825	20.35	0.9886	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			677.63730	364.825	20.35	0.0114	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			93,726.16300	110,022.970	19.29	0.6738	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			51,476.16300	40,892.970	19.29	0.3262	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			93,200.03020	109,435.675	19.30	0.6717	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			51,950.03020	41,305.675	19.30	0.3283	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			92,675.94140	108,850.802	19.31	0.6695	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			52,425.94140	41,720.802	19.31	0.3305	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			131,971.08970	149,195.206	19.21	0.6913	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			61,171.08970	51,135.206	19.21	0.3087	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			131,439.41880	148,583.560	19.21	0.6897	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			61,639.41880	51,523.560	19.21	0.3103	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			130,909.66260	147,973.704	19.22	0.6881	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			62,109.66260	51,913.704	19.22	0.3119	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			188,771.60810	170,622.451	21.37	0.5545	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			85,056.42200	94,302.208	21.38	0.4444	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			189,506.42200	171,322.209	21.38	0.5556	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			85,588.35560	94,903.777	21.36	0.4466	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			188,038.35560	169,923.777	21.36	0.5534	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			85,321.60810	94,602.451	21.37	0.4455	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>1,937,406.00</b>	<b>125</b>	<b>1,383</b>
£ / R	On	31/05/2016	Foreign Exchange Future			22.00490		21.85380			0.0000	0.00	0	123

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Future			22.06310		21.91180			0.0000	224,227,285.30	10,163	57,590
£ / R	On	08/09/2016	Foreign Exchange Future			22.45700		22.30770			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.50850		22.35910			0.0000	0.00	0	24,413
£ / R	On	19/12/2016	Foreign Exchange Future			22.94080		22.78900			0.0000	0.00	0	152
£ / R	On	13/03/2017	Foreign Exchange Future			23.34930		23.19850			0.0000	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Future			23.56440		23.41090			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			23.79320		23.63920			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>224,227,285.30</b>	<b>10,163</b>	<b>82,351</b>
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Call			478.31480	570.101	15.78	0.7215	0.00	0	0
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Put			194.51480	135.201	15.78	0.2785	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,463.42230	1,604.796	17.04	0.9350	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			41.62230	31.696	17.04	0.0650	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,453.97590	1,595.238	17.01	0.9341	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			42.17590	32.138	17.01	0.0659	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,444.53730	1,585.686	16.97	0.9332	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			42.73730	32.586	16.97	0.0668	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			14.52650	18.650	18.58	0.0395	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			2,402.72650	2,255.550	18.58	0.9605	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			3.39710	3.376	25.01	0.0066	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			4,591.59710	4,440.276	25.01	0.9934	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,004.53200	1,075.090	19.30	0.5521	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			966.83200	888.090	19.30	0.4479	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			172.17240	185.379	21.61	0.1392	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,714.47240	3,578.379	21.61	0.8608	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,593.96120	1,693.235	18.86	0.7227	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			486.26120	436.235	18.86	0.2773	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,013.78760	1,084.829	19.29	0.5554	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			956.08760	877.829	19.29	0.4446	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,009.15170	1,079.951	19.30	0.5538	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			961.45170	882.951	19.30	0.4462	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			771.33690	826.310	19.62	0.4480	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,422.23690	1,327.810	19.62	0.5520	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			266.21940	286.851	21.20	0.1937	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			3,207.11940	3,078.351	21.20	0.8063	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			966.55910	1,032.384	19.27	0.5242	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			300.30710	266.246	18.63	0.1854	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			1,107.45910	1,023.884	19.27	0.4758	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			778.30110	833.671	19.60	0.4509	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,409.20110	1,315.171	19.60	0.5491	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			774.80960	829.981	19.61	0.4495	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,415.70960	1,321.481	19.61	0.5505	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			2,149.40710	2,264.746	18.63	0.8146	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,407.83460	1,484.323	18.84	0.5649	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,258.83460	1,183.523	18.84	0.4351	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,403.36390	1,479.674	18.84	0.5637	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	22.65	Put			1,264.36390	1,188.874	18.84	0.4363	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			785.81490	832.141	20.03	0.3690	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			46.93080	43.960	20.75	0.0291	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			73.80560	63.844	17.61	0.0467	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			2,061.72530	2,164.489	18.27	0.7115	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			682.72530	633.689	18.27	0.2885	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,251.34420	1,320.678	19.06	0.5214	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,472.34420	1,389.878	19.06	0.4786	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,705.93080	5,854.760	20.75	0.9709	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,456.81490	2,351.340	20.03	0.6310	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			356.12130	378.383	21.67	0.1919	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,507.12130	4,377.583	21.67	0.8081	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,412.31750	1,488.990	18.83	0.5661	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,253.31750	1,178.190	18.83	0.4339	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,452.80560	4,594.644	17.61	0.9533	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,395.15830	1,458.949	19.29	0.4965	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			1,946.65830	1,859.649	19.29	0.5035	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,391.54530	1,455.204	19.29	0.4956	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			1,953.04530	1,865.904	19.29	0.5044	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,398.78890	1,462.711	19.28	0.4975	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			1,940.28890	1,853.411	19.28	0.5025	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,519.85020	1,584.705	19.33	0.5006	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,088.95020	2,000.305	19.33	0.4994	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			390.80000	236.800		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			400.80000	246.800		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			380.80000	226.800		1.0000	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>224,227,285.30</b>	<b>10,163</b>	<b>129,083</b>
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14100		0.13900			0.0000	0.00	0	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14426		0.14225			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14746		0.14541			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	0.11	Put			0.01850	0.008	21.70	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,900.97940	2,100.630	19.25	0.9982	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			0.97940	0.430	19.25	0.0018	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			924.95590	1,111.041	16.12	0.9601	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			24.95590	10.841	16.12	0.0399	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,900.01850	3,100.208	21.70	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,227.99820	3,428.527	18.24	0.9947	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			3.39820	2.727	18.24	0.0053	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,247.11730	2,440.273	16.38	0.9738	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			22.51730	14.473	16.38	0.0262	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,356.77650	1,519.925	16.21	0.8704	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			132.17650	94.125	16.21	0.1296	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00040	0.000	26.66	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,458.80040	26,253.800	26.66	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00020	0.000	26.66	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,458.80020	27,253.800	26.66	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00010	0.000	26.66	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,458.80010	28,253.800	26.66	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			17.31100		17.16950			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.31870		17.17730			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			17.33410		17.19280			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			17.38390		17.24190			0.0000	36,506,190.00	2,100	80,689
€ / R	On	19/09/2016	Foreign Exchange Future			17.78530		17.64390			0.0000	0.00	0	12,145
€ / R	On	19/12/2016	Foreign Exchange Future			18.17370		18.03050			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			18.54650		18.40150			0.0000	0.00	0	2,500
<b>Total € / R Future</b>												<b>36,506,190.00</b>	<b>2,100</b>	<b>106,776</b>
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			11.25240	15.051	24.80	0.0474	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,521.75240	1,384.051	24.80	0.9526	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			14.29330	20.478	24.33	0.0589	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,516.99330	1,381.778	24.33	0.9411	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			319.84090	388.007	20.32	0.5822	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			317.04090	243.907	20.32	0.4178	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			1,563.93210	1,698.023	19.62	0.9649	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			22.03210	14.123	19.62	0.0351	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,324.10830	1,452.672	19.70	0.9354	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			217.97880	259.622	21.17	0.3656	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			766.07880	665.722	21.17	0.6344	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,991.94450	2,131.330	21.70	0.9818	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			10.04450	7.430	21.70	0.0182	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,001.81970	2,141.240	21.76	0.9820	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			14.37050	17.506	24.80	0.0360	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,622.47050	2,483.606	24.80	0.9640	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			777.55600	880.607	19.94	0.7858	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			165.65600	126.707	19.94	0.2142	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,044.86470	3,186.167	27.40	0.9950	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			298.59020	240.770	20.22	0.3415	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			42.20830	28.772	19.70	0.0646	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			540.49020	624.669	20.22	0.6585	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			2.96470	2.267	27.40	0.0050	0.00	0	6,000

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	15.24	Call			2,011.69640	2,151.151	21.81	0.9822	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			9.79640	7.251	21.81	0.0178	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			9.91970	7.340	21.76	0.0180	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,757.67280	2,886.695	19.89	0.9360	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			73.77280	61.396	19.89	0.0640	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			1,186.74610	1,279.562	20.10	0.6692	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			542.84610	494.262	20.10	0.3308	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,775.91470	2,905.110	19.89	0.9374	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			72.01470	59.810	19.89	0.0626	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,766.78950	2,895.899	19.89	0.9367	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			72.88950	60.599	19.89	0.0633	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,724.66210	1,838.334	20.00	0.7074	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			594.16210	564.634	20.00	0.2926	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,668.95330	1,781.170	20.02	0.6954	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			628.45330	597.470	20.02	0.3046	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			311.71190	335.456	24.72	0.1905	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			636.24010	604.927	20.02	0.3073	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			433.37430	473.137	23.52	0.2585	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,181.21190	4,061.756	24.72	0.8095	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,055.92870	2,177.093	19.89	0.7710	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			425.42870	403.393	19.89	0.2290	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,202.87430	3,099.437	23.52	0.7415	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,662.83920	1,774.891	20.02	0.6940	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			632.33920	601.191	20.02	0.3060	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,656.74010	1,768.627	20.02	0.6927	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,265.64660	1,356.234	21.08	0.5224	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,554.14660	1,499.734	21.08	0.4776	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,261.95120	1,352.354	21.09	0.5213	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,560.45120	1,505.854	21.09	0.4787	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,258.26690	1,348.486	21.10	0.5202	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,566.76690	1,511.986	21.10	0.4798	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>36,506,190.00</b>	<b>2,100</b>	<b>148,698</b>
AUS / R	On	13/06/2016	Foreign Exchange Future			11.16510		11.08300			0.0000	1,674,765.00	150	7,644
AUS / R	On	19/09/2016	Foreign Exchange Future			11.34160		11.26060			0.0000	0.00	0	1,432
AUS / R	On	19/12/2016	Foreign Exchange Future			11.51820		11.43540			0.0000	0.00	0	400
AUS / R	On	13/03/2017	Foreign Exchange Future			11.68510		11.60270			0.0000	0.00	0	4,398
<b>Total AU\$ / R Future</b>												<b>1,674,765.00</b>	<b>150</b>	<b>13,874</b>
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,011.61180	1,091.240	18.38	0.9735	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			8.61180	6.140	18.38	0.0265	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,001.93950	1,081.472	18.34	0.9726	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			8.93950	6.372	18.34	0.0274	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			992.27840	1,071.713	18.31	0.9717	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			9.27840	6.613	18.31	0.0283	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,146.21370	1,217.002	17.10	0.8609	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			95.61370	85.402	17.10	0.1391	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,162.93790	1,234.099	17.13	0.8649	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			92.33790	82.499	17.13	0.1351	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,154.56450	1,225.514	17.11	0.8629	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			93.96450	83.914	17.11	0.1371	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			265.45760	243.165	16.60	0.2552	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,023.86810	1,084.162	16.59	0.7425	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			268.46810	245.962	16.59	0.2575	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,037.87430	1,098.591	16.60	0.7470	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			262.47430	240.391	16.60	0.2530	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,030.85760	1,091.365	16.60	0.7448	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			913.28070	855.911	16.79	0.5256	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			572.48970	597.354	16.80	0.4723	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			919.78970	862.254	16.80	0.5277	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			569.01470	593.717	16.81	0.4702	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			926.31470	868.617	16.81	0.5298	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			575.98070	601.011	16.79	0.4744	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>1,674,765.00</b>	<b>150</b>	<b>13,874</b>
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.88850		11.79610			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.12270		12.03100			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			939.93760	1,027.801	17.52	0.9624	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			13.83760	9.301	17.52	0.0376	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			930.37850	1,018.112	17.48	0.9612	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			14.27850	9.612	17.48	0.0388	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			920.83230	1,008.433	17.44	0.9600	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			14.73230	9.933	17.44	0.0400	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			337.21930	371.726	16.86	0.4367	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			686.21930	629.026	16.86	0.5633	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			334.00200	368.228	16.88	0.4336	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			693.00200	635.528	16.88	0.5664	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			330.81300	364.760	16.89	0.4305	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			699.81300	642.060	16.89	0.5695	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	13/06/2016	Foreign Exchange Future			15.77130		15.64320			0.0000	0.00	0	5,055
CHF / R	On	19/09/2016	Foreign Exchange Future			16.15850		16.03410			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>5,055</b>
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,284.79610	1,404.388	20.26	0.9432	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			31.59610	23.088	20.26	0.0568	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,275.45360	1,394.900	20.23	0.9421	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			32.25360	23.600	20.23	0.0579	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,266.12380	1,385.422	20.21	0.9409	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			32.92380	24.122	20.21	0.0591	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			556.93480	603.167	20.73	0.4376	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,122.83480	1,044.667	20.73	0.5624	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			553.80060	599.814	20.74	0.4357	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,129.70060	1,051.314	20.74	0.5643	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			550.68350	596.478	20.76	0.4339	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,136.58350	1,057.978	20.76	0.5661	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			2.34340		2.30660			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.37590		2.34030			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			997.60240	1,274.165	19.67	0.8143	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			231.60240	140.165	19.67	0.1857	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,146.83970	1,439.618	19.77	0.8523	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			180.83970	105.618	19.77	0.1477	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,071.02460	1,355.922	19.72	0.8340	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			205.02460	121.922	19.72	0.1660	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,773.67830	1,551.706	19.99	0.5789	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			647.65010	776.189	20.03	0.4081	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,844.65010	1,617.189	20.03	0.5919	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			619.77230	742.914	20.08	0.3952	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,916.77230	1,683.914	20.08	0.6048	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			676.67830	810.706	19.99	0.4211	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			2.33920		2.32010			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.39390		2.37470			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			2,236.54040	2,421.375	22.35	0.9543	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			35.54040	29.375	22.35	0.0457	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,431.01090	2,616.829	23.19	0.9618	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			30.01090	24.829	23.19	0.0382	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,333.63390	2,518.988	22.77	0.9582	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			32.63390	26.988	22.77	0.0418	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,151.69370	1,252.438	21.75	0.5308	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,304.69370	1,213.438	21.75	0.4692	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,109.52180	1,206.977	21.78	0.5180	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,362.52180	1,267.977	21.78	0.4820	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,068.61820	1,163.872	21.83	0.5053	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,421.61820	1,324.872	21.83	0.4947	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	13/06/2016	Foreign Exchange Future			1.98110		1.94830			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.02130		1.98840			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.05840		2.02490			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.09170		2.05820			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			63.92180	95.474	21.81	0.1505	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,780.92180	1,484.474	21.81	0.8495	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			56.63760	84.738	21.97	0.1358	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,873.63760	1,573.738	21.97	0.8642	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			50.17240	75.171	22.14	0.1223	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,967.17240	1,664.171	22.14	0.8777	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			506.03530	603.880	20.84	0.3734	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,822.03530	1,590.880	20.84	0.6266	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			483.68560	577.438	20.96	0.3602	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,899.68560	1,664.438	20.96	0.6398	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			462.38120	552.183	21.09	0.3473	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,978.38120	1,739.183	21.09	0.6527	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			910.92080	1,037.317	20.46	0.4577	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,861.92080	1,653.317	20.46	0.5423	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			881.24200	1,003.493	20.54	0.4464	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,932.24200	1,719.493	20.54	0.5536	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			852.56070	970.754	20.63	0.4354	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,003.56070	1,786.754	20.63	0.5646	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,203.66400	1,335.411	20.35	0.4880	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,021.66400	1,818.411	20.35	0.5120	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,171.21320	1,300.114	20.42	0.4783	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,089.21320	1,883.114	20.42	0.5217	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,140.96890	1,265.769	20.50	0.4688	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,158.96890	1,948.769	20.50	0.5312	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	13/06/2016	Foreign Exchange Future			0.15200		0.14940			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15170		0.14960			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15220		0.14990			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			0.07290		0.07330			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06490		0.06490			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.06070		0.06060			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			10.40340		10.32000			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.55480		10.47340			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.70830		10.62610			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			1,313.68840	1,395.921	21.82	0.9891	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			3.68840	2.521	21.82	0.0109	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,333.51580	1,415.803	21.98	0.9896	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			3.51580	2.403	21.98	0.0104	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,323.60100	1,405.861	21.90	0.9894	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			3.60100	2.461	21.90	0.0106	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,114.81060	1,185.182	18.37	0.8548	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			101.41060	90.382	18.37	0.1452	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,106.59770	1,176.801	18.36	0.8527	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			103.19770	92.001	18.36	0.1473	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,098.40930	1,168.442	18.36	0.8505	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			105.00930	93.642	18.36	0.1495	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			505.43950	541.086	18.27	0.4913	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			729.33950	682.786	18.27	0.5087	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			501.70080	537.136	18.28	0.4888	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			735.60080	688.836	18.28	0.5112	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			497.98680	533.215	18.29	0.4862	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			741.88680	694.915	18.29	0.5138	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	13/06/2016	Foreign Exchange Future			1.39650		1.38200			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.41270		1.39820			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.42790		1.41330			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/03/2017	Foreign Exchange Future			1.43900		1.42440			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			620.00000	765.000		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			520.00000	665.000		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			420.00000	565.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			218.00000	73.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	127.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			18.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	27.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			118.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			33.00000	179.000		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			0.00000	79.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			67.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			133.00000	279.000		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			44.00000	190.000		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			0.00000	90.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			56.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			156.00000	10.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.13040		1.14100			0.0000	28,260.00	25	13,410
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.13420		1.14480			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.13790		1.14860			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>28,260.00</b>	<b>25</b>	<b>13,410</b>
<b>Total QUANTO € / \$</b>												<b>28,260.00</b>	<b>25</b>	<b>13,410</b>
RAIN	On	13/06/2016	Foreign Exchange Future			27,100.32000		26,769.51000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			27,639.28000		27,311.82000			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			11.19940		11.02990			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.40460		11.23340			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			857.31020	1,018.258	18.34	0.9636	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			17.41020	8.858	18.34	0.0364	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			847.91840	1,008.592	18.31	0.9623	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			18.01840	9.192	18.31	0.0377	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			838.54530	998.937	18.28	0.9610	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			18.64530	9.537	18.28	0.0390	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			321.23990	387.429	17.87	0.4510	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			707.83990	602.829	17.87	0.5490	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			318.06760	383.740	17.88	0.4479	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			714.66760	609.140	17.88	0.5521	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			314.92590	380.085	17.90	0.4448	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			721.52590	615.485	17.90	0.5552	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			5.14290		5.08150			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.11680		5.05200			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			333.39120	390.436	17.73	0.9361	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			11.89120	7.536	17.73	0.0639	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			324.24740	380.963	17.63	0.9320	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			12.74740	8.063	17.63	0.0680	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			315.16000	371.524	17.52	0.9277	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			13.66000	8.624	17.52	0.0723	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			108.04280	131.148	16.12	0.3974	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			326.04280	284.348	16.12	0.6026	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			114.11370	138.173	16.09	0.4126	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			312.11370	271.373	16.09	0.5874	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			111.04410	134.624	16.10	0.4050	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			319.04410	277.824	16.10	0.5950	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.50810		1.48600			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.43550		1.41370			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1,430,335,872.60	88,009	1,077,759
Total Options									0.00	0	1,939,530
Grand Total:									1,430,335,872.60	88,009	3,017,289