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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/05/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/05/2016 Foreign Exchange Future			15.71540		15.90450			0.0000	73,862,380.00	4,700	0
\$ / R On 23/05/2016 Foreign Exchange Future			15.71830		15.90460			0.0000	0.00	0	0
\$ / R On 24/05/2016 Foreign Exchange Future			15.71830		15.89820			0.0000	0.00	0	0
\$ / R On 25/05/2016 Foreign Exchange Future			15.71830		15.90130			0.0000	0.00	0	285
\$ / R On 27/05/2016 Foreign Exchange Future			15.72360		15.90770			0.0000	0.00	0	1,000
\$ / R On 30/05/2016 Foreign Exchange Future			15.73170		15.91720			0.0000	0.00	0	930
\$ / R On 31/05/2016 Foreign Exchange Future			15.73430		15.92040			0.0000	110,140.10	7	3,550
\$ / R On 01/06/2016 Foreign Exchange Future			15.73700		15.92350			0.0000	0.00	0	0
\$ / R On 06/06/2016 Foreign Exchange Future			15.75350		15.93940			0.0000	0.00	0	0
\$ / R On 07/06/2016 Foreign Exchange Future			15.75670		15.94260			0.0000	0.00	0	0
\$ / R On 08/06/2016 Foreign Exchange Future			15.76000		15.94570			0.0000	0.00	0	300
\$ / R On 09/06/2016 Foreign Exchange Future			15.76330		15.94890			0.0000	0.00	0	264
\$ / R On 13/06/2016 Foreign Exchange Future			15.77650		15.96160			0.0000	713,507,989.00	45,226	623,033
\$ / R On 14/06/2016 Foreign Exchange Future			15.77970		15.96480			0.0000	0.00	0	0
\$ / R On 15/06/2016 Foreign Exchange Future			15.78300		15.96790			0.0000	0.00	0	0
\$ / R On 17/06/2016 Foreign Exchange Future			15.78960		15.97430			0.0000	0.00	0	0
\$ / R On 21/06/2016 Foreign Exchange Future			15.80280		15.98700			0.0000	0.00	0	0
\$ / R On 24/06/2016 Foreign Exchange Future			15.81260		15.99650			0.0000	0.00	0	0
\$ / R On 28/06/2016 Foreign Exchange Future			15.82520		16.00910			0.0000	0.00	0	0
\$ / R On 29/06/2016 Foreign Exchange Future			15.82830		16.01220			0.0000	0.00	0	0
\$ / R On 30/06/2016 Foreign Exchange Future			15.83140		16.01540			0.0000	18,997,680.00	1,200	994

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/07/2016	Foreign Exchange Future			15.84710		16.03110			0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Future			15.86910		16.05320			0.0000	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Future			15.87850		16.06260			0.0000	0.00	0	370
\$ / R	On	26/07/2016	Foreign Exchange Future			15.91300		16.09730			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.91610		16.10040			0.0000	0.00	0	2,110
\$ / R	On	28/07/2016	Foreign Exchange Future			15.91920		16.10360			0.0000	0.00	0	265
\$ / R	On	05/08/2016	Foreign Exchange Future			15.94400		16.12890			0.0000	0.00	0	1,900
\$ / R	On	11/08/2016	Foreign Exchange Future			15.96260		16.14790			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.97500		16.16060			0.0000	0.00	0	105
\$ / R	On	16/08/2016	Foreign Exchange Future			15.97810		16.16380			0.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Future			15.98120		16.16690			0.0000	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Future			15.98430		16.17010			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			16.00930		16.19560			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			16.01890		16.20540			0.0000	0.00	0	2,467
\$ / R	On	06/09/2016	Foreign Exchange Future			16.04440		16.23130			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.05080		16.23770			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.05390		16.24100			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.06670		16.25390			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.07310		16.26040			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.08580		16.27330			0.0000	376,182,518.80	23,386	192,074
\$ / R	On	28/09/2016	Foreign Exchange Future			16.11450		16.30250			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.20370		16.39320			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			16.24200		16.43200			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.30920		16.50040			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.36180		16.55360			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.37820		16.57020			0.0000	10,596,695.40	647	65,267
\$ / R	On	13/03/2017	Foreign Exchange Future			16.65520		16.85070			0.0000	0.00	0	10,622
\$ / R	On	19/06/2017	Foreign Exchange Future			16.95350		17.15070			0.0000	0.00	0	3,300
\$ / R	On	18/09/2017	Foreign Exchange Future			17.15690		17.35010			0.0000	0.00	0	0
Total \$ / R Future												1,193,257,403.30	75,166	909,346
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			454.78330	235.400	18.96	1.0000	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			30.28330	0.000	18.96	0.0000	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			577.85770	387.149	25.14	0.8469	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			33.25770	28.849	25.14	0.1531	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	15.66	Call			339.15570	174.844	21.95	0.5688	0.00	0	2,500
\$ / R	On	24/05/2016	Foreign Exchange Option	15.66	Put			100.95570	116.544	21.95	0.4312	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	15.67	Call			332.16230	168.600	21.84	0.5581	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	15.67	Put			103.96230	120.300	21.84	0.4419	0.00	0	3,000
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Call			1,420.22540	1,239.488	32.02	0.9932	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Put			2.02540	1.188	32.02	0.0068	0.00	0	1,000
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call			723.04590	550.803	26.09	0.8672	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put			21.74590	32.503	26.09	0.1328	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.74	Call			298.36230	155.399	22.61	0.4845	0.00	0	2,500
\$ / R	On	25/05/2016	Foreign Exchange Option	15.74	Put			137.06230	177.099	22.61	0.5155	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			147.02190	68.787	24.22	0.2285	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			369.32190	475.187	24.22	0.7715	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			36.14850	12.769	26.61	0.0530	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			828.44850	989.169	26.61	0.9470	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			4,107.70000	3,923.600	34.79	1.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	34.79	0.0000	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,408.03020	2,223.846	36.27	0.9989	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			0.33020	0.246	36.27	0.0011	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Call			1,660.77770	1,475.535	30.15	0.9913	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Put			3.07770	1.935	30.15	0.0087	0.00	0	1,000
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Call			1,631.78160	1,445.770	27.31	0.9842	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Put			4.58160	4.070	27.31	0.0158	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Call			1,428.08470	1,240.962	24.46	0.9741	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Put			7.68470	6.662	24.46	0.0259	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,114.23930	925.961	20.98	0.9517	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			13.83930	11.661	20.98	0.0483	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	15.57	Call			468.41490	323.206	21.39	0.6184	0.00	0	5,000
\$ / R	On	31/05/2016	Foreign Exchange Option	15.57	Put			118.01490	158.906	21.39	0.3816	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Call			1,403.00720	1,215.864	24.12	0.9676	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Put			9.50720	8.864	24.12	0.0324	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Call			1,256.09220	1,068.732	22.70	0.9564	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Put			12.59220	11.732	22.70	0.0436	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			608.94570	460.922	21.12	0.6735	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			119.54570	157.422	21.12	0.3265	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,739.47290	3,553.502	28.20	1.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			0.07290	0.002	28.20	0.0000	0.00	0	1,000
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call			1,436.66970	1,253.431	22.67	0.9504	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put			14.06970	16.731	22.67	0.0496	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,363.66380	1,181.651	22.11	0.9383	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			17.96380	21.652	22.11	0.0617	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Call			1,221.33420	1,040.250	21.44	0.9159	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Put			25.63420	30.250	21.44	0.0841	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			421.30060	303.723	21.85	0.4998	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			255.60060	323.723	21.85	0.5002	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,659.69070	2,474.234	26.90	0.9969	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			0.79070	0.934	26.90	0.0031	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,649.71060	2,464.259	26.87	0.9969	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			0.81060	0.959	26.87	0.0031	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,639.73110	2,454.284	26.83	0.9968	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			0.83110	0.984	26.83	0.0032	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,801.72840	3,616.605	30.15	0.9997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			0.12840	0.105	30.15	0.0003	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,052.09950	2,866.943	26.52	0.9986	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			0.49950	0.443	26.52	0.0014	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,962.20460	2,777.055	26.20	0.9982	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			0.60460	0.555	26.20	0.0018	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,762.52360	2,577.410	25.48	0.9971	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			0.92360	0.910	25.48	0.0029	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,672.71750	2,487.635	25.16	0.9964	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1.11750	1.135	25.16	0.0036	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,662.74130	2,477.663	25.13	0.9963	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1.14130	1.163	25.13	0.0037	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,652.76580	2,467.692	25.09	0.9963	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1.16580	1.192	25.09	0.0037	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,463.34230	2,278.394	24.42	0.9941	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			1.74230	1.893	24.42	0.0059	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,433.45640	2,248.536	24.31	0.9937	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			1.85640	2.036	24.31	0.0063	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,966.60730	1,782.753	22.63	0.9816	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			5.00730	6.253	22.63	0.0184	0.00	0	62,394
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call			1,867.78160	1,684.404	22.28	0.9770	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put			6.18160	7.904	22.28	0.0230	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,769.22970	1,586.472	21.92	0.9714	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			7.62970	9.972	21.92	0.0286	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,720.07520	1,537.904	21.82	0.9676	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			8.47520	11.404	21.82	0.0324	0.00	0	28,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,573.68600	1,393.395	21.50	0.9539	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			12.08600	16.895	21.50	0.0461	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			1,544.76870	1,364.745	21.43	0.9506	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			13.16870	18.245	21.43	0.0494	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			1,525.53700	1,345.698	21.39	0.9483	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			13.93700	19.198	21.39	0.0517	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Call			1,515.93560	1,336.191	21.37	0.9471	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Put			14.33560	19.691	21.37	0.0529	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,477.63100	1,298.278	21.29	0.9421	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			16.03100	21.778	21.29	0.0579	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			1,326.26780	1,148.737	20.95	0.9182	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			24.66780	32.237	20.95	0.0818	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call			1,288.96490	1,111.962	20.86	0.9111	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put			27.36490	35.462	20.86	0.0889	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			1,251.90840	1,075.467	20.78	0.9035	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			30.30840	38.967	20.78	0.0965	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			1,242.68500	1,066.389	20.76	0.9016	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			31.08500	39.889	20.76	0.0984	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			1,215.11660	1,039.271	20.70	0.8954	0.00	0	23,510
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			33.51660	42.771	20.70	0.1046	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			1,196.82520	1,021.292	20.65	0.8912	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			35.22520	44.792	20.65	0.1088	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,151.42000	976.709	20.55	0.8800	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			39.82000	50.209	20.55	0.1200	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,079.80760	906.552	20.38	0.8603	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			48.20760	60.052	20.38	0.1397	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			1,053.30870	880.987	20.35	0.8518	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put		51.70870	64.487	20.35	0.1482	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call		1,044.52130	872.748	20.37	0.8487	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put		52.92130	66.248	20.37	0.1513	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		1,018.30030	848.247	20.41	0.8390	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		56.70030	71.747	20.41	0.1610	0.00	0	34,400
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call		932.52170	769.004	20.56	0.8045	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put		70.92170	92.504	20.56	0.1955	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		811.92350	657.701	20.78	0.7465	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		100.32350	131.201	20.78	0.2535	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Call		567.67070	437.268	21.30	0.5922	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Put		206.07070	260.768	21.30	0.4078	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call		479.17800	360.422	21.52	0.5231	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put		267.57800	333.922	21.52	0.4769	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call		400.68400	296.171	21.88	0.4558	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put		339.08400	419.671	21.88	0.5442	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call		386.17510	284.510	21.95	0.4428	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put		354.57510	438.010	21.95	0.5572	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call		354.61840	258.775	22.12	0.4131	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put		393.01840	482.275	22.12	0.5869	0.00	0	44,105
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call		333.57670	241.612	22.24	0.3925	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put		421.97670	515.112	22.24	0.6075	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		313.57040	225.428	22.36	0.3725	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		451.97040	548.928	22.36	0.6275	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call		287.24240	204.339	22.53	0.3455	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put		495.64240	597.839	22.53	0.6545	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call		276.54240	195.841	22.60	0.3343	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put		514.94240	619.341	22.60	0.6657	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		266.18270	187.652	22.68	0.3234	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		534.58270	641.152	22.68	0.6766	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call		256.15650	179.768	22.75	0.3127	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put		554.55650	663.268	22.75	0.6873	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call		243.29510	169.713	22.84	0.2988	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put		581.69510	693.213	22.84	0.7012	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call		230.99900	160.163	22.94	0.2853	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put		609.39900	723.663	22.94	0.7147	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call		187.10390	126.624	23.33	0.2358	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put		725.50390	850.124	23.33	0.7642	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		179.75790	121.103	23.40	0.2273	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		748.15790	874.603	23.40	0.7727	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call		175.00630	117.546	23.45	0.2218	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put		763.40630	891.046	23.45	0.7782	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		157.12050	103.749	23.59	0.2003	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		825.52050	957.249	23.59	0.7997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call		152.91810	100.536	23.63	0.1952	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put		841.31810	974.036	23.63	0.8048	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call		148.81910	97.413	23.67	0.1901	0.00	0	38,250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			857.21910	990.913	23.67	0.8099	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			122.61400	77.906	23.92	0.1578	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			971.01400	1,111.406	23.92	0.8422	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			104.86330	65.173	24.13	0.1356	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,063.26330	1,208.673	24.13	0.8644	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			103.37370	64.116	24.14	0.1337	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,071.77370	1,217.616	24.14	0.8663	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			100.45330	62.051	24.18	0.1301	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,088.85330	1,235.551	24.18	0.8699	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			93.48440	57.157	24.27	0.1212	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,131.88440	1,280.657	24.27	0.8788	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			86.97120	52.627	24.36	0.1129	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			1,175.37120	1,326.127	24.36	0.8871	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			85.72080	51.762	24.38	0.1113	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,184.12080	1,335.262	24.38	0.8887	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			82.07040	49.248	24.44	0.1066	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,210.47040	1,362.748	24.44	0.8934	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			29.02600	16.362	26.14	0.0394	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,857.42600	2,029.862	26.14	0.9606	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			21.12860	12.000	26.73	0.0294	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,059.52860	2,235.500	26.73	0.9706	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			19.00510	10.835	26.93	0.0267	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,127.40510	2,304.335	26.93	0.9733	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			16.83890	9.651	27.15	0.0239	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			2,205.23890	2,383.151	27.15	0.9761	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			16.33710	9.377	27.20	0.0233	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,224.73710	2,402.877	27.20	0.9767	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			10.23700	6.048	28.07	0.0153	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			2,528.63700	2,709.548	28.07	0.9847	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			8.55130	5.126	28.41	0.0131	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,646.95130	2,828.626	28.41	0.9869	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			4.72440	3.362	29.92	0.0085	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			3,043.12440	3,226.862	29.92	0.9915	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			326.79410	237.705	22.39	0.3809	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			451.99410	548.005	22.39	0.6191	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call			1,443.29120	1,265.069	21.07	0.9347	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put			18.49120	25.369	21.07	0.0653	0.00	0	1,000
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call			1,381.18020	1,204.888	20.86	0.9214	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put			23.28020	31.888	20.86	0.0786	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Call			601.98810	474.292	21.44	0.5922	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Put			227.68810	284.692	21.44	0.4078	0.00	0	15,000
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call			1,450.86550	1,275.369	19.77	0.9235	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put			23.86550	32.569	19.77	0.0765	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			946.99910	797.069	20.67	0.7518	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			120.49910	154.470	20.67	0.2482	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call			234.62490	175.219	23.49	0.2611	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			848.12490	972.619	23.49	0.7389	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			227.17780	169.157	23.55	0.2537	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			870.67780	996.557	23.55	0.7463	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			163.65650	120.888	24.10	0.1842	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,194.55650	1,335.688	24.10	0.8158	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,515.18350	2,332.021	22.99	0.9843	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			6.08350	6.821	22.99	0.0157	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call			1,465.85770	1,292.800	19.75	0.9035	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put			36.75770	47.600	19.75	0.0965	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			253.11820	193.199	23.26	0.2721	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			864.01820	987.999	23.26	0.7279	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,209.34060	4,025.521	28.79	0.9992	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			0.24060	0.321	28.79	0.0008	0.00	0	250
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			1,346.09420	1,177.933	19.98	0.8708	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			53.89420	69.633	19.98	0.1292	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call			1,747.36990	1,566.535	19.58	0.9445	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put			21.96990	25.134	19.58	0.0555	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			1,481.16280	1,311.906	19.85	0.8846	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			50.06280	64.806	19.85	0.1154	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			1,150.34640	1,000.615	20.25	0.7686	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			137.14640	171.515	20.25	0.2314	0.00	0	12,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			1,497.43710	1,331.865	19.94	0.8680	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			64.23710	82.765	19.94	0.1320	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			1,343.93980	1,186.686	20.20	0.8190	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			101.33980	128.186	20.20	0.1810	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			409.77790	342.467	22.58	0.3488	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			912.47790	1,029.467	22.58	0.6512	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			120.54870	95.674	25.25	0.1185	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,213.24870	2,372.674	25.25	0.8815	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			278.57220	229.944	23.53	0.2505	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,308.17220	1,443.844	23.53	0.7495	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			218.71040	179.026	24.10	0.2026	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,568.31040	1,712.926	24.10	0.7974	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,301.73710	4,118.045	26.19	0.9966	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			1.33710	1.945	26.19	0.0034	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,617.52770	2,438.164	21.76	0.9641	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			17.12770	22.063	21.76	0.0359	0.00	0	150
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			1,442.11440	1,286.855	20.11	0.8140	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			118.51440	147.655	20.11	0.1860	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			1,236.19590	1,094.023	20.28	0.7358	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			207.29590	250.023	20.28	0.2642	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			1,310.48020	1,164.372	20.22	0.7592	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			181.58020	220.372	20.22	0.2408	0.00	0	5,000
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,454.80810	3,271.506	22.45	0.9857	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			6.90810	8.906	22.45	0.0143	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			986.08640	866.042	20.71	0.6309	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			358.18640	423.442	20.71	0.3691	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			505.51320	432.726	22.24	0.3803	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			954.91320	1,067.726	22.24	0.6197	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			849.05650	741.427	21.01	0.5612	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			495.25650	573.327	21.01	0.4388	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			839.34050	732.973	21.07	0.5546	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			512.44050	591.773	21.07	0.4454	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			313.18560	264.930	23.57	0.2521	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			1,536.28560	1,673.730	23.57	0.7479	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			760.84220	662.066	21.30	0.5150	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			600.74220	687.766	21.30	0.4850	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,723.02720	2,545.589	20.55	0.9509	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			27.42720	36.289	20.55	0.0491	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			291.41910	246.941	23.95	0.2276	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,795.81910	1,937.641	23.95	0.7724	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			253.67760	213.457	24.28	0.2010	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			1,988.07760	2,134.157	24.28	0.7990	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,399.88720	4,214.755	24.96	0.9923	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			4.28720	5.455	24.96	0.0077	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			1,326.83030	1,186.580	20.06	0.7215	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			261.43030	307.680	20.06	0.2785	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			312.54860	267.013	23.89	0.2327	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,881.24860	2,022.613	23.89	0.7673	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,760.67520	2,583.844	20.03	0.9487	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			29.37520	39.444	20.03	0.0513	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,572.15150	2,397.507	19.95	0.9336	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			40.85150	53.107	19.95	0.0664	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			323.07000	276.683	23.81	0.2397	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,831.77000	1,972.283	23.81	0.7603	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,505.32680	2,331.934	19.90	0.9257	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			47.62680	61.134	19.90	0.0743	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			421.69630	364.931	23.11	0.3001	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,483.99630	1,614.131	23.11	0.6999	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			324.57400	278.157	23.89	0.2376	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,883.57400	2,024.257	23.89	0.7624	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,771.54370	2,594.903	19.98	0.9475	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			30.54370	41.003	19.98	0.0525	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,537.30830	1,390.571	19.91	0.7573	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			233.40830	273.871	19.91	0.2427	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			206.45950	174.809	25.04	0.1567	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,662.55950	2,818.109	25.04	0.8433	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,992.62730	2,814.151	19.82	0.9594	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			22.22730	31.051	19.82	0.0406	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,983.03440	2,804.657	19.82	0.9588	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			22.63440	31.557	19.82	0.0412	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,973.44830	2,795.170	19.82	0.9582	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			23.04830	32.070	19.82	0.0418	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			2,619.26400	2,445.525	19.63	0.9294	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			45.96400	59.726	19.63	0.0706	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			2,169.77260	2,003.122	19.60	0.8764	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			96.47260	117.322	19.60	0.1236	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			1,834.37200	1,676.649	19.68	0.8183	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			161.07200	190.849	19.68	0.1817	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,754.91830	1,600.380	19.73	0.8014	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			181.61830	214.580	19.73	0.1986	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,986.88250	2,808.653	19.65	0.9577	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			23.58250	32.853	19.65	0.0423	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			1,135.89240	1,016.857	20.51	0.6247	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			462.59240	531.057	20.51	0.3753	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			1,079.92220	964.689	20.64	0.6038	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			506.62220	578.889	20.64	0.3962	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,915.87310	1,754.829	19.62	0.8344	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			142.57310	169.029	19.62	0.1656	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			765.92020	676.129	21.55	0.4708	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			852.62020	950.329	21.55	0.5292	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			707.58410	623.064	21.77	0.4428	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			944.28410	1,047.264	21.77	0.5572	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			1,528.86690	1,383.634	19.91	0.7469	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			255.56690	297.834	19.91	0.2531	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			653.44700	574.006	21.99	0.4159	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,040.14700	1,148.206	21.99	0.5841	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			639.69150	561.569	22.05	0.4089	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			1,066.39150	1,175.769	22.05	0.5911	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			803.02730	709.983	21.42	0.4880	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			799.72730	894.183	21.42	0.5120	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			545.12580	477.213	22.51	0.3595	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,271.82580	1,391.413	22.51	0.6405	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			419.93030	365.638	23.31	0.2885	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,646.63030	1,779.838	23.31	0.7115	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			660.43060	580.323	21.96	0.4194	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			1,027.13060	1,134.523	21.96	0.5806	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			378.82850	328.721	23.62	0.2637	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,805.52850	1,942.921	23.62	0.7363	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			146.82300	127.747	26.34	0.1141	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,423.52300	3,591.947	26.34	0.8859	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			587.42290	514.473	22.28	0.3819	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,174.12290	1,288.673	22.28	0.6181	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			3,054.03020	2,875.101	19.65	0.9617	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			20.73020	29.301	19.65	0.0383	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			3,006.03630	2,827.604	19.65	0.9588	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			22.73630	31.804	19.65	0.0412	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,996.45650	2,818.125	19.65	0.9583	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			23.15650	32.325	19.65	0.0417	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			290.16680	250.068	24.50	0.2021	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,397.66680	2,545.568	24.50	0.7979	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,508.90840	4,322.437	23.07	0.9899	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			6.40840	7.937	23.07	0.0101	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,836.35740	2,660.622	19.27	0.9442	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			33.85740	46.122	19.27	0.0558	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			314.40900	271.480	24.29	0.2170	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,261.90900	2,406.980	24.29	0.7830	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			324.51290	284.197	24.71	0.2061	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,701.31290	2,850.497	24.71	0.7939	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			313.57010	274.448	24.81	0.1999	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,770.37010	2,920.748	24.81	0.8001	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,602.04820	4,414.100	22.05	0.9878	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			8.84820	10.400	22.05	0.0122	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,930.91060	2,755.594	18.38	0.9413	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			37.71060	51.894	18.38	0.0587	0.00	0	150
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			987.94710	890.455	21.32	0.5093	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			915.94710	1,008.455	21.32	0.4907	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			1,787.44050	1,639.370	19.75	0.7520	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			305.44050	347.370	19.75	0.2480	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			1,013.57230	914.191	21.24	0.5192	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			881.57230	972.191	21.24	0.4808	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			3,054.08340	2,870.525	17.84	0.9365	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			53.68340	61.326	17.84	0.0635	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			335.19390	297.958	25.23	0.1957	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,234.79390	3,388.758	25.23	0.8043	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,712.92270	4,523.367	21.33	0.9850	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			12.52270	14.167	21.33	0.0150	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,939.53520	3,749.033	18.74	0.9710	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			25.93520	27.233	18.74	0.0290	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,929.73170	3,739.202	18.71	0.9708	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			26.13170	27.402	18.71	0.0292	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,919.92970	3,729.372	18.68	0.9706	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			26.32970	27.572	18.68	0.0294	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,302.70400	3,119.201	17.48	0.9474	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			42.50400	51.001	17.48	0.0526	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			3,265.83540	3,082.909	17.54	0.9444	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			45.63540	54.709	17.54	0.0556	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,951.09670	2,774.311	18.11	0.9130	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			13.10910	14.519	20.55	0.0151	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			36.05380	43.342	17.33	0.0461	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,321.20000	3,137.417	17.45	0.9489	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			41.00000	49.217	17.45	0.0511	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			248.19260	211.766	28.05	0.1315	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			4,977.99260	5,133.566	28.05	0.8685	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	11.80	Call			4,783.30910	4,592.719	20.55	0.9849	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,559.58060	6,731.077	28.05	0.9305	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			19.83740	15.334	28.05	0.0134	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,389.63740	10,577.134	28.05	0.9866	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			277.11040	251.242	28.05	0.1513	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,606.91040	4,773.042	28.05	0.8487	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,386.25380	3,201.542	17.33	0.9539	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,701.54600	4,862.590	28.05	0.8539	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			254.42660	217.301	28.05	0.1343	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			4,924.22660	5,079.101	28.05	0.8657	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			314.26310	287.621	26.96	0.1738	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,044.06310	4,209.421	26.96	0.8262	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			119.78060	99.277	28.05	0.0695	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,099.92280	4,265.693	27.08	0.8285	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			282.69050	259.187	27.95	0.1556	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,512.49050	4,680.987	27.95	0.8444	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			340.57270	311.332	26.28	0.1888	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			3,720.37270	3,883.132	26.28	0.8112	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			271.74600	240.790	28.05	0.1461	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			3,840.14760	4,003.916	26.53	0.8170	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			324.32880	296.689	26.69	0.1796	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			3,914.12880	4,078.489	26.69	0.8204	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			361.88900	330.550	25.78	0.2007	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,491.68900	3,652.350	25.78	0.7993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			310.12280	283.893	27.08	0.1715	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,537.24390	3,698.339	25.88	0.8018	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			352.22990	321.842	26.00	0.1953	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,592.02990	3,753.642	26.00	0.8047	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			449.27410	403.532	24.58	0.2429	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,879.07410	3,025.332	24.58	0.7571	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			330.34760	302.116	26.53	0.1830	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,006.99030	3,155.307	24.77	0.7678	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			413.20400	370.840	24.90	0.2253	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,093.00400	3,242.640	24.90	0.7747	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			542.94560	488.700	23.87	0.2870	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,422.74560	2,560.500	23.87	0.7130	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			357.44390	326.539	25.88	0.1982	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,786.15230	2,930.831	24.44	0.7489	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			452.32170	406.297	24.55	0.2444	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,862.12170	3,008.097	24.55	0.7556	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			623.43020	562.177	23.37	0.3233	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,113.23020	2,243.977	23.37	0.6767	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			427.19030	383.507	24.77	0.2322	0.00	0	81,095
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			2,144.37250	2,275.875	23.42	0.6806	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			550.62310	495.696	23.82	0.2906	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,390.42310	2,527.496	23.82	0.7094	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			719.82270	651.081	22.85	0.3653	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			1,809.62270	1,932.881	22.85	0.6347	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			466.35230	419.031	24.44	0.2511	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			1,831.86560	1,955.690	22.89	0.6380	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			636.99610	574.585	23.29	0.3293	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,066.79610	2,196.385	23.29	0.6707	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			930.68480	844.339	21.90	0.4503	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,320.48480	1,426.139	21.90	0.5497	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			614.57250	554.075	23.42	0.3194	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			0.00000	1,812.279	22.63	0.6167	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			760.05340	687.940	22.65	0.3822	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,699.85340	1,819.740	22.65	0.6178	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			977.34830	886.852	21.72	0.4677	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,237.14830	1,338.652	21.72	0.5323	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			712.06560	643.890	22.89	0.3620	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,288.15470	1,392.180	21.83	0.5431	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			934.18850	847.522	21.89	0.4516	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			1,313.98850	1,419.322	21.89	0.5484	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			1,086.02550	987.663	21.38	0.5071	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,065.82550	1,159.463	21.38	0.4929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			0.00000	690.479	22.63	0.3833	87,708,747.35	127,026	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,150.05440	1,247.675	21.55	0.5129	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,003.44820	911.025	21.64	0.4774	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,193.24820	1,292.825	21.64	0.5226	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,149.13230	1,046.343	21.19	0.5290	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			978.93230	1,068.143	21.19	0.4710	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			948.35470	860.380	21.83	0.4569	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,019.05180	1,110.338	21.28	0.4813	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,094.24050	995.293	21.35	0.5100	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,054.04050	1,147.093	21.35	0.4900	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			1,406.41420	1,287.571	20.53	0.6116	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			696.21420	769.371	20.53	0.3884	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,030.25440	935.875	21.55	0.4871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			764.81140	842.200	20.70	0.4103	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,238.79100	1,130.130	20.94	0.5590	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			868.59100	951.930	20.94	0.4410	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,565.24790	1,437.569	20.17	0.6574	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			565.04790	629.369	20.17	0.3426	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,119.25180	1,018.538	21.28	0.5187	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			0.00000	680.721	20.31	0.3600	43,234,632.87	63,513	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,438.05210	1,317.391	20.46	0.6210	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			667.85210	739.191	20.46	0.3790	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,789.91770	1,645.999	19.76	0.7142	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			429.71770	477.799	19.76	0.2858	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,335.01140	1,220.400	20.70	0.5897	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			496.56370	554.307	19.97	0.3156	0.00	0	31,590

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,605.84100	1,476.022	20.09	0.6685	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			535.64100	597.822	20.09	0.3315	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,947.03070	1,796.940	19.63	0.7486	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			356.83070	398.740	19.63	0.2514	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			0.00000	1,378.921	20.31	0.6400	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			362.82290	405.259	19.64	0.2543	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,796.56520	1,652.373	19.75	0.7157	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			426.36520	474.173	19.75	0.2843	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			2,149.87170	1,992.722	19.47	0.7885	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			279.67170	314.522	19.47	0.2115	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,666.76370	1,532.506	19.97	0.6844	0.00	0	81,095
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			305.79610	343.107	19.53	0.2255	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,996.56360	1,844.662	19.59	0.7588	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			336.36360	376.462	19.59	0.2412	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			0.00000	2,366.048	18.92	0.8553	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			0.00000	187.848	18.92	0.1447	23,480.98	125	125
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,933.02290	1,783.459	19.64	0.7457	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			227.67200	262.210	19.36	0.1847	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			2,201.88870	2,043.685	19.43	0.7981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			261.68870	295.485	19.43	0.2019	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			3,129.14350	2,948.607	17.79	0.9319	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			58.94350	70.407	17.79	0.0681	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			2,075.99610	1,921.307	19.53	0.7745	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			80.89670	96.111	18.11	0.0870	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			2,694.28590	2,524.323	18.60	0.8801	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			124.08590	146.123	18.60	0.1199	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,311.94740	3,128.303	17.46	0.9482	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			41.74740	50.103	17.46	0.0518	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			2,297.87200	2,140.410	19.36	0.8153	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,044.15570	1,899.733	19.77	0.7065	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			553.45570	604.533	19.77	0.2935	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,838.30800	1,702.971	20.02	0.6618	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			687.60800	747.771	20.02	0.3382	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,815.21100	1,680.961	20.05	0.6565	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			704.51100	765.761	20.05	0.3435	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,334.31770	1,231.515	21.30	0.5265	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,233.61770	1,326.315	21.30	0.4735	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,237.70630	1,140.072	21.59	0.4969	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,387.00630	1,484.872	21.59	0.5031	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			814.85970	747.394	23.30	0.3532	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			2,394.15970	2,522.194	23.30	0.6468	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			812.58830	745.247	23.31	0.3524	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			2,401.88830	2,530.047	23.31	0.6476	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			695.57970	636.305	23.95	0.3080	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,844.87970	2,981.105	23.95	0.6920	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			627.78940	573.607	24.39	0.2814	0.00	0	3,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,157.08940	3,298.407	24.39	0.7186	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,056.79470	1,911.845	19.75	0.7091	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			546.09470	596.645	19.75	0.2909	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,050.46530	1,905.781	19.76	0.7078	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			549.76530	600.581	19.76	0.2922	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			408.04380	376.030	27.45	0.1861	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			4,977.34380	5,140.830	27.45	0.8139	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			2,127.38010	1,979.580	19.67	0.7233	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			506.68010	554.380	19.67	0.2767	0.00	0	90
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			847.45310	785.978	24.38	0.3201	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			3,406.75310	3,542.478	24.38	0.6799	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,321.66190	2,177.082	19.94	0.7018	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			690.96190	743.582	19.94	0.2982	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,315.67800	2,171.326	19.94	0.7007	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			694.97800	747.826	19.94	0.2993	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			2,170.44650	2,031.732	20.15	0.6726	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			799.74650	858.232	20.15	0.3274	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,327.65300	2,182.857	19.93	0.7030	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			686.95300	739.357	19.93	0.2970	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,745.13060	1,637.045	22.08	0.5297	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			1,785.03060	1,870.145	22.08	0.4703	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,752.75980	1,644.293	22.06	0.5314	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			1,772.65980	1,857.393	22.06	0.4686	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,748.94060	1,640.664	22.07	0.5305	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			1,778.84060	1,863.764	22.07	0.4695	0.00	0	0
Total \$ / R Option												130,966,861.19	190,664	2,063,271
Total \$ / R												1,324,224,264.49	265,830	2,972,617
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.77650		15.96160			0.0000	646,836.50	41	814
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.08580		16.27330			0.0000	289,544.40	18	347
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.37820		16.57020			0.0000	0.00	0	57
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.65520		16.85070			0.0000	0.00	0	51
Total \$ / R MAXI Future												936,380.90	59	1,269
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			252,313.47670	233,813.676	24.63	0.9949	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			153.47670	163.676	24.63	0.0051	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			251,316.75370	232,817.706	24.59	0.9948	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			156.75370	167.707	24.59	0.0052	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			250,320.10620	231,821.828	24.56	0.9947	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			160.10620	171.828	24.56	0.0053	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			152,886.68570	138,363.404	19.91	0.7469	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			25,556.68570	29,783.404	19.91	0.2531	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			152,163.63330	137,673.320	19.92	0.7450	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			25,833.63330	30,093.320	19.92	0.2550	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			153,611.47790	139,055.908	19.90	0.7488	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			25,281.47790	29,475.908	19.90	0.2512	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			194,093.30920	179,199.979	19.68	0.7467	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			36,073.30920	40,379.979	19.68	0.2533	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			193,396.94200	178,530.902	19.69	0.7453	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			36,376.94200	40,710.902	19.69	0.2547	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			192,702.22390	177,863.536	19.69	0.7438	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			36,682.22390	41,043.536	19.69	0.2562	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			138,700.63300	148,487.227	21.59	0.5031	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			123,396.47480	113,657.599	21.60	0.4957	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			139,326.47480	149,137.599	21.60	0.5043	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			124,146.00660	114,358.633	21.58	0.4980	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			138,076.00660	147,838.633	21.58	0.5020	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			123,770.63300	114,007.227	21.59	0.4969	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												936,380.90	59	1,269
£ / R	On 31/05/2016	Foreign Exchange Future			22.85040		23.21740			0.0000	0.00	0	123	
£ / R	On 13/06/2016	Foreign Exchange Future			22.91220		23.27800			0.0000	6,415,416.00	280	56,777	
£ / R	On 08/09/2016	Foreign Exchange Future			23.32420		23.69410			0.0000	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Future			23.37720		23.74800			0.0000	2,922,150.00	125	25,835	
£ / R	On 19/12/2016	Foreign Exchange Future			23.82420		24.20330			0.0000	0.00	0	152	
£ / R	On 13/03/2017	Foreign Exchange Future			24.25380		24.64010			0.0000	0.00	0	0	
£ / R	On 25/04/2017	Foreign Exchange Future			24.47740		24.86860			0.0000	0.00	0	73	
£ / R	On 19/06/2017	Foreign Exchange Future			24.72070		25.11280			0.0000	0.00	0	0	
Total £ / R Future												9,337,566.00	405	82,960
£ / R	On 31/05/2016	Foreign Exchange Option	21.57	Call			1,655.51430	1,289.868	18.22	0.9670	0.00	0	0	
£ / R	On 31/05/2016	Foreign Exchange Option	21.57	Put			8.11430	9.468	18.22	0.0330	0.00	0	0	
£ / R	On 13/06/2016	Foreign Exchange Option	20.49	Call			2,793.90900	2,431.108	21.31	0.9809	0.00	0	0	
£ / R	On 13/06/2016	Foreign Exchange Option	20.49	Put			5.90900	8.908	21.31	0.0191	0.00	0	0	
£ / R	On 13/06/2016	Foreign Exchange Option	20.50	Call			2,784.01540	2,421.274	21.29	0.9805	0.00	0	0	
£ / R	On 13/06/2016	Foreign Exchange Option	20.50	Put			6.01540	9.074	21.29	0.0195	0.00	0	0	
£ / R	On 13/06/2016	Foreign Exchange Option	20.51	Call			2,774.12380	2,411.443	21.27	0.9802	0.00	0	0	
£ / R	On 13/06/2016	Foreign Exchange Option	20.51	Put			6.12380	9.243	21.27	0.0198	0.00	0	0	
£ / R	On 13/06/2016	Foreign Exchange Option	24.30	Call			135.71540	69.966	19.54	0.1253	0.00	0	1,300	
£ / R	On 13/06/2016	Foreign Exchange Option	24.30	Put			1,157.71540	1,457.766	19.54	0.8747	0.00	0	0	
£ / R	On 13/06/2016	Foreign Exchange Option	26.50	Call			8.52600	4.953	24.23	0.0104	0.00	0	2,600	
£ / R	On 13/06/2016	Foreign Exchange Option	26.50	Put			3,230.52600	3,592.753	24.23	0.9896	0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Call			1,866.03690	1,586.603	19.35	0.6868	0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Put			441.93690	532.403	19.35	0.3132	0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Call			413.68230	318.140	21.72	0.2123	0.00	0	12,264	
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Put			2,569.58230	2,843.940	21.72	0.7877	0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Call			2,687.12610	2,355.327	19.07	0.8317	0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Put			193.02610	231.127	19.07	0.1683	0.00	0	12,264	
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Call			1,879.81160	1,599.110	19.34	0.6899	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			435.71160	524.910	19.34	0.3101	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,872.91890	1,592.851	19.34	0.6883	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			438.81890	528.651	19.34	0.3117	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,478.40940	1,241.911	19.60	0.5778	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			740.40940	874.711	19.60	0.4222	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			584.61130	466.442	21.20	0.2797	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			2,136.61130	2,389.242	21.20	0.7203	0.00	0	0
£ / R	On	09/09/2016	Foreign Exchange Option	22.50	Call			1,783.83450	1,519.556	19.32	0.6548	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			127.77480	147.148	19.39	0.1106	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			535.83450	642.356	19.32	0.3452	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,489.59290	1,252.022	19.59	0.5809	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			731.59290	864.822	19.59	0.4191	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,483.99340	1,246.959	19.60	0.5793	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			735.99340	869.759	19.60	0.4207	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			3,365.77480	3,014.348	19.39	0.8894	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,274.32880	2,007.252	18.84	0.6650	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			711.02880	823.052	18.84	0.3350	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,267.99520	2,001.564	18.84	0.6639	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			714.69520	827.364	18.84	0.3361	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			1,354.48810	1,173.798	20.00	0.4618	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			37.01570	37.086	22.57	0.0228	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			51.17630	51.526	19.41	0.0349	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			3,140.85230	2,827.588	18.49	0.7959	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			347.55230	413.388	18.49	0.2041	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			2,048.19630	1,805.325	19.07	0.6223	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			854.89630	991.125	19.07	0.3777	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			7,110.31570	6,731.286	22.57	0.9772	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			1,611.18810	1,809.598	20.00	0.5382	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			656.39290	557.243	21.69	0.2549	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			3,393.09290	3,673.043	21.69	0.7451	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,280.66790	2,012.952	18.83	0.6662	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			707.36790	818.752	18.83	0.3338	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			5,844.47630	5,465.726	19.41	0.9651	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			2,159.52390	1,931.808	19.33	0.5822	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			1,269.42390	1,428.008	19.33	0.4178	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			2,154.56040	1,927.219	19.34	0.5813	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			1,274.46040	1,433.419	19.34	0.4187	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			2,164.49780	1,936.398	19.33	0.5832	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			1,264.39780	1,422.598	19.33	0.4168	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			2,293.97300	2,066.032	19.39	0.5805	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			1,405.37300	1,568.632	19.39	0.4195	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			1,082.80000	690.700		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			1,072.80000	680.700		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			1,092.80000	700.700		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			0.00000	0.000		0.0000	0.00	0	0
Total £ / R Option												0.00	0	46,732
Total £ / R												9,337,566.00	405	129,692
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14288		0.14528			0.0000	0.00	0	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14617		0.14861			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14940		0.15190			0.0000	0.00	0	6,041
Total ¥ / R Future												0.00	0	11,988
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			0.03760	0.063	20.12	0.0003	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,529.70920	1,290.237	16.39	0.9884	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1.90920	2.437	16.39	0.0116	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,527.80190	3,287.802	24.05	1.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.00190	0.002	24.05	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,527.83760	2,287.863	20.12	0.9997	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,862.71340	3,619.117	18.90	0.9960	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			1.71340	2.017	18.90	0.0040	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,866.65450	2,624.970	16.20	0.9844	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			5.65450	7.870	16.20	0.0156	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,904.23080	1,677.629	15.89	0.9070	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			43.23080	60.529	15.89	0.0930	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00030	0.000	26.20	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			25,810.30030	26,059.700	26.20	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00020	0.000	26.20	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			26,810.30020	27,059.700	26.20	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00010	0.000	26.20	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			27,810.30010	28,059.700	26.20	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,988
€ / R	On	25/05/2016	Foreign Exchange Future			17.62640		17.81820			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.63310		17.82630			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			17.64680		17.84250			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			17.69900		17.89310			0.0000	9,061,888.00	512	107,335
€ / R	On	19/09/2016	Foreign Exchange Future			18.10870		18.30570			0.0000	0.00	0	13,225
€ / R	On	19/12/2016	Foreign Exchange Future			18.50320		18.70550			0.0000	0.00	0	12,558
€ / R	On	13/03/2017	Foreign Exchange Future			18.88630		19.09190			0.0000	0.00	0	4,000
Total € / R Future												9,061,888.00	512	137,193
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			16.15900	11.459	29.24	0.0466	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			877.95900	1,065.059	29.24	0.9534	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			38.05870	11.946	24.78	0.0481	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			891.75870	1,058.846	24.78	0.9519	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	31/05/2016	Foreign Exchange Option	17.19	Call			719.16710	538.212	20.31	0.7768	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			66.66710	81.412	20.31	0.2232	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			2,200.71740	2,006.476	22.92	0.9807	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			7.61740	7.476	22.92	0.0193	10,698.30	1,431	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,944.10490	1,750.707	21.77	0.9700	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			466.75890	345.872	21.47	0.4738	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			363.65890	436.872	21.47	0.5262	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,637.28730	2,442.618	24.92	0.9907	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			4.18730	3.618	24.92	0.0093	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,647.23190	2,452.560	24.96	0.9908	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			32.46600	18.856	25.31	0.0414	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			1,989.36600	2,169.856	25.31	0.9586	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			1,309.92100	1,123.881	20.81	0.8838	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			46.82100	54.881	20.81	0.1162	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,694.11100	3,499.680	29.74	0.9983	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			97.96160	119.259	20.73	0.2163	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			11.00490	11.707	21.77	0.0300	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			991.06160	818.259	20.73	0.7837	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			1.01100	0.680	29.74	0.0017	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,657.17750	2,462.503	25.01	0.9910	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			4.07750	3.503	25.01	0.0090	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			4.13190	3.560	24.96	0.0092	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,383.96670	3,190.807	20.31	0.9541	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			38.26670	42.107	20.31	0.0459	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			1,647.03660	1,488.409	20.20	0.7255	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			341.33660	379.709	20.20	0.2745	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,402.96630	3,209.694	20.31	0.9551	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			37.26630	40.994	20.31	0.0449	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,393.46330	3,200.248	20.31	0.9546	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			37.76330	41.548	20.31	0.0454	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,225.50560	2,062.284	19.98	0.7486	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			420.00560	459.084	19.98	0.2514	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,162.49020	2,001.340	20.01	0.7372	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			446.99020	488.141	20.01	0.2628	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			424.92900	378.827	24.55	0.2104	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			453.14130	494.754	20.01	0.2654	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			602.51790	540.308	23.42	0.2861	773,181.46	1,431	1,481
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,619.42900	3,775.627	24.55	0.7896	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,597.01160	2,422.764	19.85	0.8082	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			291.51160	319.564	19.85	0.1918	914,593.31	2,862	1,481
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,697.01790	2,837.108	23.42	0.7139	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,155.55880	1,994.640	20.01	0.7359	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			450.05880	491.440	20.01	0.2641	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,148.64130	1,987.954	20.01	0.7346	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,631.19310	1,511.810	20.91	0.5595	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,229.29310	1,315.510	20.91	0.4405	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,626.74620	1,507.562	20.92	0.5584	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,234.84620	1,321.262	20.92	0.4416	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,622.31150	1,503.320	20.92	0.5573	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,240.41150	1,327.020	20.92	0.4427	0.00	0	0
Total € / R Option												1,698,473.08	5,724	39,060
Total € / R												10,760,361.08	6,236	176,253
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.38370		11.48470			0.0000	0.00	0	6,829
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.56560		11.66700			0.0000	0.00	0	1,681
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.74390		11.84810			0.0000	0.00	0	802
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.91680		12.02220			0.0000	0.00	0	4,610
Total AU\$ / R Future												0.00	0	13,922
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,407.64570	1,307.490	22.40	0.9841	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			2.94570	3.790	22.40	0.0159	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,397.75030	1,297.635	22.36	0.9835	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			3.05030	3.935	22.36	0.0165	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,387.85860	1,287.784	22.33	0.9829	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			3.15860	4.084	22.33	0.0171	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			52.20970	58.349	17.66	0.1000	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,510.12060	1,414.918	17.64	0.8986	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			53.12060	59.318	17.64	0.1014	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,528.31220	1,432.994	17.68	0.9015	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			51.31220	57.394	17.68	0.0985	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,519.20970	1,423.950	17.66	0.9000	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,356.72550	1,266.514	16.94	0.7899	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			178.62550	192.614	16.94	0.2101	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,348.93320	1,258.896	16.93	0.7878	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			180.83320	194.997	16.93	0.2122	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,364.53800	1,274.150	16.94	0.7919	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			176.43800	190.250	16.94	0.2081	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			697.45990	742.795	17.05	0.4744	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			775.09030	715.451	17.06	0.5235	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			702.89030	748.651	17.06	0.4765	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			770.54690	711.328	17.07	0.5213	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			708.34690	754.528	17.07	0.4787	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			779.65990	719.595	17.05	0.5256	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	13,922
CAD/ R	On	13/06/2016	Foreign Exchange Future			12.01360		12.14470			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.25060		12.38310			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
Total CAD/ R Future												0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,280.15840	1,151.146	20.98	0.9704	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			5.45840	7.546	20.98	0.0296	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,270.34000	1,141.316	20.90	0.9697	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			5.64000	7.716	20.90	0.0303	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,260.52740	1,131.491	20.82	0.9690	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			5.82740	7.891	20.82	0.0310	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			499.45890	434.053	17.47	0.4787	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			496.35890	563.453	17.47	0.5213	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			495.11290	430.136	17.49	0.4755	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			502.01290	569.536	17.49	0.5245	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			490.79620	426.248	17.50	0.4724	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			507.69620	575.648	17.50	0.5276	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Future			15.90720		16.13250			0.0000	0.00	0	5,055
CHF / R	On	19/09/2016	Foreign Exchange Future			16.29760		16.52800			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	5,055
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,755.07350	1,532.013	22.57	0.9609	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			12.57350	14.813	22.57	0.0391	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,745.25600	1,522.323	22.53	0.9601	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			12.75600	15.123	22.53	0.0399	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,735.44170	1,512.639	22.49	0.9593	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			12.94170	15.439	22.49	0.0407	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			779.80380	661.440	21.20	0.4646	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			851.80380	963.840	21.20	0.5354	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			775.71980	657.814	21.21	0.4627	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			857.71980	970.214	21.21	0.5373	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			771.65150	654.203	21.22	0.4608	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			863.65150	976.603	21.22	0.5392	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	5,055
CNH / R	On	13/06/2016	Foreign Exchange Future			2.40180		2.42960			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.43540		2.46240			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	230
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,034.78860	1,777.647	22.22	0.9085	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			38.78860	59.647	22.22	0.0915	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,222.91320	1,962.923	22.57	0.9288	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			26.91320	44.923	22.57	0.0712	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,128.39450	1,869.816	22.39	0.9192	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			32.39450	51.816	22.39	0.0808	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,113.07950	1,230.383	20.53	0.4964	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1,190.31890	1,041.674	20.57	0.4900	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,166.31890	1,287.674	20.57	0.5100	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1,144.91410	1,000.312	20.61	0.4765	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,220.91410	1,346.312	20.61	0.5235	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1,237.07950	1,084.383	20.53	0.5036	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	230
DKK / R	On	13/06/2016	Foreign Exchange Future			2.38260		2.40790			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.43880		2.46430			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			3,097.66640	2,848.192	27.31	0.9670	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			18.66640	22.192	27.31	0.0330	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,294.26420	3,043.753	27.92	0.9734	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			15.26420	17.753	27.92	0.0266	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,195.87790	2,945.850	27.62	0.9703	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			16.87790	19.850	27.62	0.0297	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,654.98610	1,485.225	22.03	0.5880	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			911.98610	997.225	22.03	0.4120	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,600.60950	1,434.252	22.07	0.5751	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			957.60950	1,046.252	22.07	0.4249	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,547.53900	1,384.607	22.11	0.5623	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,004.53900	1,096.607	22.11	0.4377	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.03140		2.05520			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.07280		2.09680			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.11020		2.13450			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.14470		2.16950			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			243.79600	163.931	22.76	0.2412	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			891.79600	1,049.931	22.76	0.7588	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			218.83930	145.506	22.94	0.2187	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			966.83930	1,131.506	22.94	0.7813	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			196.17280	129.002	23.11	0.1979	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,044.17280	1,215.002	23.11	0.8021	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			914.97310	801.789	21.12	0.4509	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,146.97310	1,273.789	21.12	0.5491	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			876.44280	766.409	21.21	0.4362	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,208.44280	1,338.409	21.21	0.5638	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			839.39340	732.447	21.30	0.4217	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,271.39340	1,404.447	21.30	0.5783	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,416.86770	1,283.853	20.69	0.5198	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,271.86770	1,381.853	20.69	0.4802	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,373.17620	1,243.745	20.77	0.5082	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,328.17620	1,441.745	20.77	0.4918	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,330.68970	1,204.812	20.85	0.4966	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,385.68970	1,502.812	20.85	0.5034	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,751.77370	1,606.378	20.56	0.5416	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,456.77370	1,559.378	20.56	0.4584	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,707.26560	1,564.664	20.62	0.5318	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,512.26560	1,617.664	20.62	0.4682	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,664.57070	1,524.846	20.69	0.5220	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			1,569.57070	1,677.846	20.69	0.4780	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.15630		0.15800			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15670		0.15780			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15570		0.15830			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266
NGN / R	On	13/06/2016	Foreign Exchange Future			0.07710		0.07690			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06330		0.06300			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05980		0.05940			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	11,085
Total NGN / R												0.00	0	11,085
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.65750		10.73710			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.81250		10.89330			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.96560		11.04920			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,728.15650	1,648.382	25.06	0.9959	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			1.05650	0.882	25.06	0.0041	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,748.09760	1,668.321	25.16	0.9962	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			0.99760	0.821	25.16	0.0038	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,738.12660	1,658.350	25.11	0.9961	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			1.02660	0.850	25.11	0.0039	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,488.34430	1,412.613	18.99	0.8983	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			55.04430	60.113	18.99	0.1017	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,479.38660	1,403.704	18.98	0.8967	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			56.08660	61.204	18.98	0.1033	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,470.44390	1,394.811	18.97	0.8951	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			57.14390	62.311	18.97	0.1049	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			726.59460	674.147	18.50	0.5579	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			527.39460	558.547	18.50	0.4421	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			721.59800	669.375	18.51	0.5553	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			532.39800	563.775	18.51	0.4447	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			716.62760	664.629	18.52	0.5528	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			537.42760	569.029	18.52	0.4472	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.40550		1.41470			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.42200		1.43110			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.43710		1.44640			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.44850		1.45790			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			947.00000	855.000		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			847.00000	755.000		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			747.00000	655.000		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			111.00000	20.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			311.00000	220.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			211.00000	120.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			364.00000	271.000		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			264.00000	171.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			464.00000	371.000		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			379.00000	285.000		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			279.00000	185.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			179.00000	85.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.12190		1.12100			0.0000	0.00	0	13,410
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.12580		1.12490			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12970		1.12890			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,410
Total QUANTO € / \$												0.00	0	13,410
RAIN	On	13/06/2016	Foreign Exchange Future			27,706.53000		28,046.51000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			28,258.32000		28,600.16000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.40700		11.55610			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.61230		11.76170			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,369.99920	1,222.763	22.39	0.9769	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			3.89920	5.763	22.39	0.0231	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,360.13000	1,212.962	22.35	0.9762	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			4.03000	5.962	22.35	0.0238	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,350.26500	1,203.169	22.30	0.9754	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			4.16500	6.169	22.30	0.0246	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			573.01630	490.845	18.47	0.5188	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			431.31630	498.545	18.47	0.4812	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			568.02030	486.497	18.49	0.5156	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			436.32030	504.197	18.49	0.4844	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			563.05410	482.179	18.50	0.5124	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			441.35410	509.879	18.50	0.4876	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.26700		5.30600			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.23700		5.27340			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			549.94990	510.586	21.49	0.9689	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			3.94990	3.586	21.49	0.0311	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			540.14540	500.761	21.30	0.9673	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			4.14540	3.761	21.30	0.0327	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			530.35160	490.945	21.10	0.9656	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			4.35160	3.945	21.10	0.0344	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			206.29840	183.864	16.51	0.4928	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			202.89840	216.864	16.51	0.5072	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			215.75130	192.679	16.47	0.5086	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			192.35130	205.679	16.47	0.4914	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			210.98570	188.232	16.49	0.5007	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			197.58570	211.232	16.49	0.4993	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.52610		1.54610			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.44720		1.48110			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 212 593 238.20	76,142	1,187,724
Total Options												132 665 334.27	196,388	2,149,063
Grand Total:												1,345,258,572.47	272,530	3,336,787