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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/06/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 07/06/2016 Foreign Exchange Future			14.89250		14.91670			0.0000	74,462,500.00	5,000	0
\$ / R On 08/06/2016 Foreign Exchange Future			14.91390		14.91670			0.0000	0.00	0	300
\$ / R On 09/06/2016 Foreign Exchange Future			14.91390		14.91670			0.0000	0.00	0	264
\$ / R On 13/06/2016 Foreign Exchange Future			14.92250		14.92830			0.0000	639,548,505.00	42,858	546,137
\$ / R On 14/06/2016 Foreign Exchange Future			14.92540		14.93120			0.0000	0.00	0	0
\$ / R On 15/06/2016 Foreign Exchange Future			14.92820		14.93410			0.0000	0.00	0	0
\$ / R On 17/06/2016 Foreign Exchange Future			14.93390		14.94000			0.0000	0.00	0	0
\$ / R On 21/06/2016 Foreign Exchange Future			14.94580		14.95200			0.0000	0.00	0	0
\$ / R On 24/06/2016 Foreign Exchange Future			14.95480		14.96100			0.0000	0.00	0	0
\$ / R On 28/06/2016 Foreign Exchange Future			14.96670		14.97290			0.0000	0.00	0	0
\$ / R On 29/06/2016 Foreign Exchange Future			14.96970		14.97590			0.0000	0.00	0	0
\$ / R On 30/06/2016 Foreign Exchange Future			14.97260		14.97890			0.0000	0.00	0	1,013
\$ / R On 01/07/2016 Foreign Exchange Future			14.97560		14.98190			0.0000	0.00	0	0
\$ / R On 05/07/2016 Foreign Exchange Future			14.98750		14.99390			0.0000	0.00	0	0
\$ / R On 12/07/2016 Foreign Exchange Future			15.00850		15.01480			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			15.01770		15.02380			0.0000	0.00	0	370
\$ / R On 26/07/2016 Foreign Exchange Future			15.05170		15.05670			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			15.05480		15.05970			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			15.05790		15.06270			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			15.06090		15.06570			0.0000	0.00	0	1,522
\$ / R On 05/08/2016 Foreign Exchange Future			15.08250		15.08670			0.0000	0.00	0	1,900

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 Future			15.10070		15.10460			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.11220		15.11650			0.0000	0.00	0	105
\$ / R	On	16/08/2016	Foreign Exchange Future			15.11510		15.11950			0.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Future			15.11800		15.12250			0.0000	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Future			15.12090		15.12550			0.0000	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Future			15.13530		15.14040			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.14400		15.14930			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.15260		15.15820			0.0000	0.00	0	2,467
\$ / R	On	06/09/2016	Foreign Exchange Future			15.17570		15.18210			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.18150		15.18800			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.18440		15.19110			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.19650		15.20330			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.20260		15.20940			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.21470		15.22160			0.0000	2,296,019,947.60	150,908	257,425
\$ / R	On	28/09/2016	Foreign Exchange Future			15.24200		15.24900			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.32700		15.33440			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			15.36340		15.37100			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			15.39370		15.40150			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.42710		15.43500			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.47600		15.48420			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.49160		15.49990			0.0000	172,251,100.40	11,119	78,327
\$ / R	On	13/03/2017	Foreign Exchange Future			15.75310		15.76270			0.0000	4,568,399.00	290	8,284
\$ / R	On	19/06/2017	Foreign Exchange Future			16.03630		16.04150			0.0000	0.00	0	9,801
\$ / R	On	18/09/2017	Foreign Exchange Future			16.07970		16.08250			0.0000	25,727,520.00	1,600	1,670
\$ / R	On	18/12/2017	Foreign Exchange Future			16.12320		16.12360			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			16.16660		16.16460			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.25310		16.26710			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>3,212,577,972.00</b>	<b>211,775</b>	<b>912,680</b>
\$ / R	On	07/06/2016	Foreign Exchange Option	15.88	Call			0.08960	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	15.88	Put			963.38960	987.500	22.00	1.0000	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	15.89	Call			0.08620	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	15.89	Put			973.38620	997.500	22.00	1.0000	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call			399.20660	372.500	22.00	1.0000	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put			2.50660	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	15.80	Call			0.12470	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	15.80	Put			883.42470	907.500	22.00	1.0000	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	15.87	Call			0.09330	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	15.87	Put			953.39330	977.500	22.00	1.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			1.11660	0.255	38.82	0.0028	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			864.41660	866.355	38.82	0.9972	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Call			206.62090	183.479	24.08	0.8114	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Put			39.92090	19.579	24.08	0.1886	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.68	Call			2.02760	0.409	36.60	0.0046	0.00	0	5,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.68	Put			765.32760	766.509	36.60	0.9954	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.77	Call			1.18550	0.267	38.60	0.0030	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/06/2016	Foreign Exchange Option	15.77	Put			854.48550	856.367	38.60	0.9970	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			334.89280	318.971	25.98	0.9419	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			18.19280	5.071	25.98	0.0581	0.00	0	8,219
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,626.71260	1,623.904	39.43	1.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			0.01260	0.004	39.43	0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,616.71430	1,613.904	39.53	1.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			0.01430	0.004	39.53	0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,606.71610	1,603.905	39.62	1.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			0.01610	0.005	39.62	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,303.43840	1,309.240	27.84	0.9902	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			2.96240	3.196	25.75	0.0181	0.00	0	67,150
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			1,074.66240	1,080.696	25.75	0.9819	0.00	0	44,105
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			2.61980	2.784	26.21	0.0157	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			1,124.31980	1,130.284	26.21	0.9843	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			1.38520	1.333	28.84	0.0074	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,413.08520	1,418.833	28.84	0.9926	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			1.98220	2.025	27.30	0.0114	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,243.68220	1,249.525	27.30	0.9886	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			1.85510	1.876	27.57	0.0106	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,273.55510	1,279.376	27.57	0.9894	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			0.80240	0.726	30.30	0.0041	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,622.50240	1,628.226	30.30	0.9959	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			1.63130	1.616	28.12	0.0091	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,333.33130	1,339.116	28.12	0.9909	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			1.50160	1.466	28.48	0.0082	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			1,373.20160	1,378.966	28.48	0.9918	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			0.54010	0.505	31.03	0.0029	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			1,742.24010	1,748.005	31.03	0.9971	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			0.94810	0.848	30.00	0.0047	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,572.64810	1,578.348	30.00	0.9953	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			0.85770	0.772	30.18	0.0043	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,602.55770	1,608.272	30.18	0.9957	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			0.23480	0.238	32.61	0.0014	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,001.93480	2,007.738	32.61	0.9986	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			0.61580	0.569	30.79	0.0032	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,702.31580	1,708.069	30.79	0.9968	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			0.57670	0.536	30.91	0.0030	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,722.27670	1,728.036	30.91	0.9970	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			0.16180	0.171	33.34	0.0010	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			2,121.86180	2,127.671	33.34	0.9990	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			0.34330	0.334	31.88	0.0019	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,882.04330	1,887.834	31.88	0.9981	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			0.24230	0.244	32.55	0.0014	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,991.94230	1,997.745	32.55	0.9986	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			0.01980	0.028	37.85	0.0002	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,861.71980	2,867.528	37.85	0.9998	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			0.22050	0.225	32.74	0.0013	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			2,021.92050	2,027.725	32.74	0.9987	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			0.18880	0.196	33.04	0.0011	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			2,071.88880	2,077.696	33.04	0.9989	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			0.02810	0.053	43.58	0.0003	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			3,221.72810	3,227.553	43.58	0.9997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			0.15690	0.166	33.40	0.0010	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,131.85690	2,137.666	33.40	0.9990	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			0.14320	0.153	33.59	0.0009	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			2,161.84320	2,167.653	33.59	0.9991	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			0.10130	0.166	52.68	0.0006	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			3,671.80130	3,677.666	52.68	0.9994	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			0.01610	0.032	40.55	0.0002	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			3,071.71610	3,077.532	40.55	0.9998	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			0.02110	0.041	41.96	0.0002	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			3,141.72110	3,147.541	41.96	0.9998	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			0.23180	0.350	60.78	0.0011	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			4,071.93180	4,077.850	60.78	0.9989	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			0.03010	0.056	43.99	0.0003	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,241.73010	3,247.556	43.99	0.9997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			0.07530	0.127	50.26	0.0005	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			3,551.77530	3,557.627	50.26	0.9995	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,768.31270	2,762.518	42.99	0.9999	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			0.01270	0.018	42.99	0.0001	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,018.39740	2,012.535	32.39	0.9998	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			0.09740	0.035	32.39	0.0002	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,928.42660	1,922.539	31.12	0.9997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			0.12660	0.039	31.12	0.0003	57.75	1,500	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,628.61360	1,622.553	26.88	0.9996	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			0.31360	0.053	26.88	0.0004	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,398.95120	1,392.633	24.86	0.9990	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			0.65120	0.133	24.86	0.0010	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,728.53030	1,722.547	28.29	0.9997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			0.23030	0.047	28.29	0.0003	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,638.60400	1,632.552	27.02	0.9996	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			0.30400	0.052	27.02	0.0004	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			735.09790	728.432	21.64	0.9643	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			6.79790	5.932	21.64	0.0357	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,618.62350	1,612.554	26.74	0.9996	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			0.32350	0.054	26.74	0.0004	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,428.89140	1,422.611	25.00	0.9992	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			0.59140	0.111	25.00	0.0008	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			520.56460	510.398	20.34	0.9032	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			22.26460	17.898	20.34	0.0968	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			931.54230	924.555	22.63	0.9866	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			3.24230	2.055	22.63	0.0134	0.00	0	32,394

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	14.10	Call			832.97340	826.042	22.16	0.9778	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put			4.67340	3.542	22.16	0.0222	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			459.12390	447.125	19.94	0.8721	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			30.82390	24.625	19.94	0.1279	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			687.23330	680.091	21.36	0.9552	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			8.93330	7.591	21.36	0.0448	0.00	0	28,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			547.56860	538.069	20.51	0.9145	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			19.26860	15.570	20.51	0.0855	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			271.12120	250.573	18.58	0.7014	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			82.82120	68.073	18.58	0.2986	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			502.77520	492.125	20.22	0.8951	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			24.47520	19.625	20.22	0.1049	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Call			493.94790	483.044	20.17	0.8908	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Put			25.64790	20.544	20.17	0.1092	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			231.16730	208.398	18.24	0.6422	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			102.86730	85.898	18.24	0.3578	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			329.18190	311.716	19.03	0.7702	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			60.88190	49.216	19.03	0.2298	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call			299.50040	280.496	18.80	0.7373	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put			71.20040	57.996	18.80	0.2627	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			141.77650	120.089	18.06	0.4614	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			173.47650	157.589	18.06	0.5386	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			264.23890	243.310	18.52	0.6920	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			85.93890	70.811	18.52	0.3080	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			244.12380	222.075	18.35	0.6626	0.00	0	23,510
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			95.82380	79.575	18.35	0.3374	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call			88.88240	73.827	18.98	0.3178	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put			260.58240	251.327	18.98	0.6822	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			200.41810	175.994	17.95	0.5883	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			122.11810	103.494	17.95	0.4117	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			156.30480	132.678	17.87	0.4958	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			158.00480	140.178	17.87	0.5042	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Call			11.02980	11.189	22.24	0.0615	0.00	0	35,521
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Put			682.72980	688.689	22.24	0.9385	0.00	0	2,509
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			137.37400	116.119	18.13	0.4502	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			179.07400	163.619	18.13	0.5498	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			124.76120	104.860	18.32	0.4173	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			196.46120	182.360	18.32	0.5827	0.00	0	34,400
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			3.54310	3.900	25.12	0.0221	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			1,005.24310	1,011.400	25.12	0.9779	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			50.78120	42.565	19.96	0.2017	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			372.48120	370.065	19.96	0.7983	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.50	Call			17.57140	16.426	21.59	0.0873	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.50	Put			589.27140	593.926	21.59	0.9127	0.00	0	66,500
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			2.32600	2.433	26.66	0.0137	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,174.02600	1,179.933	26.66	0.9863	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call		5.83530	6.711	23.48	0.0377	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put		827.53530	834.211	23.48	0.9623	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call		3.83530	4.257	24.84	0.0241	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put		975.53530	981.757	24.84	0.9759	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		1.73840	1.740	27.84	0.0098	1,305.00	750	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call		2.97990	2.564	24.63	0.0144	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put		1,161.77990	1,167.164	24.63	0.9856	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call		433.02550	418.065	19.00	0.8431	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put		41.82550	32.665	19.00	0.1569	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	15.00	Call		0.00000	116.005	18.19	0.4265	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	15.00	Put		0.00000	190.605	18.19	0.5735	762,419.20	4,000	2,000
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call		385.96830	368.166	18.53	0.7879	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put		61.86830	49.966	18.53	0.2121	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.17	Call		110.88140	93.303	18.94	0.3140	0.00	0	2,500
\$ / R	On	17/06/2016	Foreign Exchange Option	15.17	Put		340.88140	329.403	18.94	0.6860	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Call		28.88760	20.916	19.71	0.0932	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Put		688.88760	687.016	19.71	0.9068	0.00	0	15,000
\$ / R	On	17/06/2016	Foreign Exchange Option	15.61	Call		27.90170	20.124	19.73	0.0902	0.00	0	2,500
\$ / R	On	17/06/2016	Foreign Exchange Option	15.61	Put		697.90170	696.224	19.73	0.9098	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	15.00	Call		0.00000	189.812	18.45	0.4673	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	15.00	Put		0.00000	244.012	18.45	0.5327	2,928,148.80	12,000	6,000
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call		472.22790	454.084	17.90	0.7774	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put		80.22790	68.284	17.90	0.2226	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		5.22350	5.659	23.87	0.0203	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		1,684.22350	1,690.859	23.87	0.9797	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		171.08450	156.465	19.24	0.3732	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		380.08450	371.665	19.24	0.6268	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call		5.51100	5.988	23.73	0.0215	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put		1,654.51100	1,661.188	23.73	0.9785	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		8.77150	6.631	21.65	0.0232	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		1,655.87150	1,659.931	21.65	0.9768	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		4.25620	3.327	23.54	0.0116	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		2,071.35620	2,076.627	23.54	0.9884	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		3,172.95300	3,166.733	27.48	0.9999	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		0.05300	0.033	27.48	0.0001	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		1,479.67650	1,472.130	21.05	0.9807	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		6.77650	5.430	21.05	0.0193	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call		512.32470	496.997	18.32	0.7316	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put		119.42470	110.297	18.32	0.2684	0.00	0	1,000
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call		427.71700	412.243	18.51	0.6528	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put		171.81700	162.543	18.51	0.3472	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call		749.71610	737.185	18.33	0.8501	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put		60.81610	54.585	18.33	0.1499	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Call		91.68930	83.039	20.34	0.1962	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Put		789.78930	787.439	20.34	0.8038	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Call		66.26980	59.054	20.64	0.1478	0.00	0	18,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Put			934.36980	933.454	20.64	0.8522	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			546.20490	532.976	18.37	0.7055	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			152.30490	145.476	18.37	0.2945	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			345.77170	332.889	18.77	0.4972	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			370.97170	364.389	18.77	0.5028	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call			176.26680	165.727	19.76	0.2952	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put			701.46680	697.227	19.76	0.7048	0.00	0	12,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			578.61000	566.115	18.41	0.6874	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			183.81000	177.615	18.41	0.3126	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			478.72530	466.136	18.68	0.5987	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			274.92530	268.436	18.68	0.4013	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			9.41610	8.430	24.14	0.0180	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,142.71610	3,146.730	24.14	0.9820	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			69.58180	64.875	21.59	0.1154	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,612.88180	1,613.175	21.59	0.8846	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,583.24450	1,576.516	18.26	0.9502	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			23.54450	21.716	18.26	0.0498	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			37.32200	34.419	22.44	0.0651	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,107.62200	2,109.619	22.44	0.9349	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			24.95750	22.839	22.94	0.0449	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,415.25750	2,418.039	22.94	0.9551	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,260.86620	3,255.701	23.55	0.9977	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			1.16620	0.901	23.55	0.0023	0.00	0	250
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			578.26450	566.819	18.57	0.6191	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			295.56450	288.919	18.57	0.3809	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			184.44830	176.948	20.32	0.2625	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			978.74830	976.048	20.32	0.7375	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			506.04700	495.605	18.79	0.5439	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			419.34700	413.105	18.79	0.4561	0.00	0	5,000
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			459.39440	448.389	18.89	0.5091	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			472.69440	465.889	18.89	0.4909	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,415.63840	2,410.247	20.31	0.9804	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			11.03840	9.547	20.31	0.0196	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			331.45160	321.494	19.55	0.3856	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			746.85160	740.794	19.55	0.6144	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			124.93180	118.840	21.38	0.1660	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,618.43180	1,616.640	21.38	0.8340	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			271.27000	261.778	19.98	0.3192	5,235,564.00	20,000	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			961.77000	956.678	19.98	0.6808	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			268.57480	259.003	20.05	0.3144	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			986.07480	981.003	20.05	0.6856	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			62.76840	59.038	22.64	0.0882	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,330.26840	2,331.038	22.64	0.9118	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			234.07330	225.020	20.35	0.2787	2,250,199.00	10,000	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			1,118.57330	1,114.120	20.35	0.7213	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			194.82520	186.198	20.81	0.2314	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			1,364.42520	1,360.898	20.81	0.7686	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			51.33360	48.122	23.41	0.0686	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,832.03360	2,834.122	23.41	0.9314	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,353.27930	3,347.411	21.94	0.9934	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			3.97930	3.411	21.94	0.0066	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,703.14430	1,693.371	18.15	0.9185	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			53.84430	49.371	18.15	0.0815	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			62.34740	58.549	23.05	0.0821	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,613.04740	2,614.549	23.05	0.9179	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			560.98930	545.356	18.71	0.5215	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			542.78930	532.756	18.71	0.4785	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,565.45450	1,552.944	17.66	0.8858	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			83.35450	77.244	17.66	0.1142	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			79.28100	74.694	22.94	0.0959	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,637.18100	2,638.994	22.94	0.9041	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			75.70360	71.302	23.04	0.0919	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,693.60360	2,695.602	23.04	0.9081	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,744.06810	1,732.618	17.89	0.9123	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			61.96810	56.918	17.89	0.0877	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,506.73930	1,493.198	17.72	0.8703	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			98.73930	91.698	17.72	0.1297	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			116.92900	110.465	22.28	0.1345	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,228.92900	2,228.965	22.28	0.8655	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,757.55870	1,745.408	17.99	0.9088	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			66.45870	61.008	17.99	0.0912	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			81.83640	77.114	23.05	0.0968	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,690.73640	2,692.713	23.05	0.9032	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			727.22970	709.012	18.54	0.5864	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			473.92970	462.512	18.54	0.4136	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			50.00800	47.133	24.69	0.0592	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,556.70800	3,560.633	24.69	0.9408	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,972.53430	1,961.183	18.22	0.9275	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			53.13430	48.583	18.22	0.0725	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,963.32900	1,951.931	18.21	0.9266	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			53.92900	49.331	18.21	0.0734	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,954.13390	1,942.689	18.20	0.9256	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			54.73390	50.089	18.20	0.0744	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			1,224.60420	1,208.036	17.91	0.7793	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			203.00420	193.336	17.91	0.2207	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			893.62100	875.475	18.29	0.6559	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			372.02100	360.775	18.29	0.3441	202,034.22	560	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,968.81080	1,957.190	18.13	0.9237	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			57.21080	52.490	18.13	0.0763	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,620.79780	1,607.188	17.75	0.8758	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			99.19780	92.488	17.75	0.1242	51,793.45	560	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			481.51240	466.105	19.53	0.4255	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	15.60	Put			859.91240	851.405	19.53	0.5745	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,015.88000	997.965	18.05	0.7080	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			294.28000	283.265	18.05	0.2920	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			953.36200	935.294	18.17	0.6821	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			331.76200	320.593	18.17	0.3179	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			281.24740	270.025	20.79	0.2748	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,419.64740	1,415.325	20.79	0.7252	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			730.99710	713.061	18.65	0.5763	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			509.39710	498.361	18.65	0.4237	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			516.59530	500.622	19.37	0.4491	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			794.99530	785.922	19.37	0.5509	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			227.90360	218.136	21.30	0.2293	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,666.30360	1,663.436	21.30	0.7707	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			448.63420	433.827	19.69	0.4028	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			927.03420	919.127	19.69	0.5972	569,858.68	620	325
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			299.63970	287.974	20.64	0.2899	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,348.03970	1,343.274	20.64	0.7101	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			178.39100	170.213	21.81	0.1854	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,956.79100	1,955.513	21.81	0.8146	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			253.12330	242.638	21.05	0.2511	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,541.52330	1,537.938	21.05	0.7489	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			231.11070	221.245	21.27	0.2321	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			1,649.51070	1,646.545	21.27	0.7679	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			40.00460	37.897	26.58	0.0450	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,368.40460	4,373.197	26.58	0.9550	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			221.63340	212.052	21.37	0.2238	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			1,700.03340	1,697.352	21.37	0.7762	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			197.38360	188.566	21.60	0.2025	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,835.78360	1,833.866	21.60	0.7975	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,977.97190	1,966.397	18.14	0.9247	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			56.37190	51.697	18.14	0.0753	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			124.67680	118.532	22.54	0.1350	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,403.07680	2,403.832	22.54	0.8650	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			108.23910	102.791	22.83	0.1188	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,586.63910	2,588.091	22.83	0.8812	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,033.15390	2,021.856	18.20	0.9305	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			51.55390	47.156	18.20	0.0695	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,987.14330	1,975.615	18.15	0.9257	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			55.54330	50.915	18.15	0.0743	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			89.80870	85.529	23.61	0.0959	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,090.80870	3,093.529	23.61	0.9041	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			82.40260	78.456	23.93	0.0883	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,243.40260	3,246.456	23.93	0.9117	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,455.63190	3,447.755	20.14	0.9904	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			6.63190	5.755	20.14	0.0096	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,833.46080	1,820.589	18.00	0.8965	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		84.46080	78.589	18.00	0.1035	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,941.16600	1,927.440	17.86	0.8847	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		106.76600	100.440	17.86	0.1153	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		114.10710	109.911	24.50	0.1048	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,549.70710	3,552.911	24.50	0.8952	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		110.67560	106.619	24.68	0.1016	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,626.27560	3,629.619	24.68	0.8984	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,543.20360	3,534.810	19.13	0.9881	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		8.80360	7.810	19.13	0.0119	0.00	0	250
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		472.80060	461.029	20.77	0.3546	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		1,401.80060	1,397.629	20.77	0.6454	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		458.01950	446.494	20.86	0.3454	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		1,447.01950	1,443.095	20.86	0.6546	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		979.64100	962.249	18.84	0.6120	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		558.64100	548.849	18.84	0.3880	0.00	0	8,695
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		731.29980	716.116	19.74	0.4861	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		929.79980	922.416	19.74	0.5139	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		342.14310	333.655	21.99	0.2618	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		2,030.64310	2,029.955	21.99	0.7382	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		2,227.70770	2,214.601	17.56	0.9083	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		86.20770	80.901	17.56	0.0917	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		3,645.96850	3,636.885	18.15	0.9862	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		10.96850	9.785	18.15	0.0138	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		2,061.99870	2,047.375	17.58	0.8769	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		126.99870	120.275	17.58	0.1231	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		141.53330	137.604	25.49	0.1123	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,106.53330	4,110.504	25.49	0.8877	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,875.32800	2,864.474	16.29	0.9625	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		31.12800	28.474	16.29	0.0375	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,865.98750	2,855.092	16.31	0.9618	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		31.78750	29.092	16.31	0.0382	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,856.65770	2,845.720	16.32	0.9612	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		32.45770	29.720	16.32	0.0388	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		2,271.29460	2,256.101	17.66	0.8882	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		121.39460	114.501	17.66	0.1118	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		1,759.55790	1,741.151	18.13	0.7968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		259.65790	249.551	18.13	0.2032	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		2,313.26290	2,298.382	17.61	0.8942	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		101.31780	95.228	17.54	0.0966	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		5,874.67080	5,881.207	26.45	0.9394	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		28.11430	27.272	26.45	0.0256	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		7,538.21430	7,545.672	26.45	0.9744	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		3,712.28160	3,702.739	17.69	0.9850	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		12.38160	11.139	17.69	0.0150	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		2,381.21780	2,366.828	17.54	0.9034	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		5,493.03360	5,499.266	26.45	0.9267	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	21.00	Call		87.98480	85.997	26.45	0.0699	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		5,588.08480	5,594.397	26.45	0.9301	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		2,321.70320	2,306.885	17.60	0.8954	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		111.80320	105.285	17.60	0.1046	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		74.57080	72.807	26.45	0.0606	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		4,928.56180	4,934.267	26.45	0.9034	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		124.41470	121.876	26.45	0.0940	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		4,984.51470	4,990.276	26.45	0.9060	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		2.54680	2.430	26.45	0.0028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		11,442.64680	11,450.830	26.45	0.9972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		92.93360	90.866	26.45	0.0733	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		4,604.67570	4,610.032	26.45	0.8871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		144.35690	141.546	26.45	0.1066	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		4,724.45690	4,729.946	26.45	0.8934	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		77.09050	75.284	26.45	0.0623	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		5,817.19050	5,823.684	26.45	0.9377	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		128.46180	125.867	26.45	0.0966	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		4,373.82250	4,378.890	26.35	0.8752	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		171.58540	168.429	26.45	0.1232	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		4,421.68540	4,426.829	26.45	0.8768	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		98.13990	95.990	26.45	0.0768	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		5,398.23990	5,404.391	26.45	0.9232	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		154.57570	151.632	26.45	0.1129	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		3,709.66080	3,713.505	24.92	0.8485	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		200.84880	196.681	25.22	0.1451	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		3,850.94880	3,855.081	25.22	0.8549	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		138.37940	135.648	26.45	0.1028	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		4,798.47940	4,804.048	26.45	0.8972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		173.72250	170.490	26.35	0.1248	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		3,197.67880	3,200.324	23.79	0.8207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		216.36450	211.687	24.69	0.1565	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		3,606.46450	3,610.087	24.69	0.8435	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		166.31500	163.224	26.45	0.1200	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		4,476.41500	4,481.624	26.45	0.8800	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		209.56080	205.105	24.92	0.1515	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		2,846.10310	2,847.821	23.13	0.7948	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		281.24310	274.751	23.18	0.2022	22,529.55	82	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		2,881.34310	2,883.151	23.18	0.7978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		195.37880	191.395	25.43	0.1410	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		3,945.47880	3,949.795	25.43	0.8590	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		247.57880	241.924	23.79	0.1793	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		2,524.92060	2,525.744	22.63	0.7640	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		293.32550	286.603	23.05	0.2099	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		2,793.42550	2,795.003	23.05	0.7901	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		210.77040	206.276	24.87	0.1524	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		3,690.87040	3,694.676	24.87	0.8476	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		286.00310	279.421	23.13	0.2052	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		2,363.69470	2,364.030	22.38	0.7464	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		362.01020	354.071	22.40	0.2526	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		2,372.11020	2,372.471	22.40	0.7474	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		250.77340	245.018	23.71	0.1815	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		3,160.87340	3,163.418	23.71	0.8185	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		334.82060	327.344	22.63	0.2360	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		1,882.44400	1,881.162	21.60	0.6829	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		463.92630	454.459	21.65	0.3123	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		1,914.02630	1,912.859	21.65	0.6877	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		289.63710	282.984	23.09	0.2076	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		2,819.73710	2,821.384	23.09	0.7924	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		363.59470	355.630	22.38	0.2536	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		1,711.74420	1,709.824	21.31	0.6556	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		505.40910	495.404	21.40	0.3355	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		1,765.50910	1,763.804	21.40	0.6645	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		339.18630	331.632	22.60	0.2386	3,747,441.60	11,300	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		2,499.28630	2,500.032	22.60	0.7614	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		472.34400	462.762	21.60	0.3171	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		1,545.55880	1,542.593	20.98	0.6265	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		560.20410	549.224	21.07	0.3653	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		1,590.30410	1,587.624	21.07	0.6347	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		461.85060	452.411	21.67	0.3111	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		1,921.95060	1,920.811	21.67	0.6889	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		521.64420	511.424	21.31	0.3444	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		1,211.67380	1,206.463	20.28	0.5571	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		649.88290	637.323	20.58	0.4121	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		1,349.98290	1,345.723	20.58	0.5879	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		489.67510	479.868	21.49	0.3268	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		1,819.77510	1,818.268	21.49	0.6732	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		575.45880	564.193	20.98	0.3735	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		1,080.43760	1,074.204	20.00	0.5246	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		776.73150	762.249	20.02	0.4737	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		1,086.83150	1,080.649	20.02	0.5263	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		555.21620	544.335	21.10	0.3626	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		1,605.31620	1,602.735	21.10	0.6374	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		711.57380	698.063	20.28	0.4429	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		896.55180	888.831	19.59	0.4730	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		867.95700	852.270	19.69	0.5147	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		938.05700	930.670	19.69	0.4853	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		593.83350	582.231	20.88	0.3832	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,493.93350	1,490.630	20.88	0.6168	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		780.33760	765.804	20.00	0.4754	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		731.25520	722.197	19.24	0.4186	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		1,026.39120	1,009.070	19.25	0.5795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		736.49120	727.470	19.25	0.4205	0.00	0	3,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			758.94160	744.721	20.08	0.4655	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,119.04160	1,113.121	20.08	0.5345	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			896.45180	880.431	19.59	0.5270	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			587.94730	577.886	18.89	0.3646	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,140.90660	1,122.758	18.98	0.6223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			621.00660	611.158	18.98	0.3777	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			824.92350	809.780	19.84	0.4957	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,005.02350	998.180	19.84	0.5043	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,031.15520	1,013.797	19.24	0.5814	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			465.69770	455.020	18.56	0.3122	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,294.64620	1,275.788	18.65	0.6747	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			494.74620	484.188	18.65	0.3253	387,350.72	800	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			939.49430	922.996	19.48	0.5449	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			839.59430	831.396	19.48	0.4551	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,177.84730	1,159.486	18.89	0.6354	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			315.44420	304.903	18.23	0.2357	0.00	0	125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,594.34930	1,575.458	18.24	0.7592	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			324.44930	313.858	18.24	0.2408	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,130.53290	1,112.447	19.00	0.6185	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			630.63290	620.847	19.00	0.3815	0.00	0	28,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,335.59770	1,316.620	18.56	0.6878	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			147.92330	140.065	17.80	0.1308	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,989.17590	1,971.686	17.98	0.8415	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			189.27590	180.086	17.98	0.1585	144,068.48	800	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,237.89930	1,219.255	18.76	0.6560	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			537.99930	527.655	18.76	0.3440	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,615.34420	1,596.503	18.23	0.7643	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			113.36290	106.782	17.61	0.1058	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,304.83820	2,289.895	17.62	0.8930	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			114.93820	108.295	17.62	0.1070	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,414.34680	1,395.223	18.41	0.7119	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			414.44680	403.623	18.41	0.2881	33,097.06	82	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,147.82330	2,131.665	17.80	0.8692	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,130.57350	1,113.052	19.83	0.5423	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,067.87350	1,059.952	19.83	0.4577	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,114.40010	1,097.146	19.88	0.5365	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,091.70010	1,084.046	19.88	0.4635	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			712.40440	702.797	21.52	0.3780	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,949.70440	1,949.697	21.52	0.6220	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			441.52180	436.707	23.27	0.2515	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,108.82180	3,113.607	23.27	0.7485	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,277.98700	1,258.341	19.38	0.5925	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			875.28700	865.241	19.38	0.4075	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			371.22530	367.807	24.00	0.2152	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,608.52530	3,614.707	24.00	0.7848	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			338.68730	336.440	24.66	0.1967	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			3,955.98730	3,963.340	24.66	0.8033	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			776.34560	765.380	21.18	0.4056	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,763.64560	1,762.280	21.18	0.5944	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,282.60040	1,262.895	19.36	0.5940	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			869.90040	859.795	19.36	0.4060	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			184.43840	184.980	26.60	0.1141	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,841.73840	5,851.880	26.60	0.8859	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			440.10720	435.315	23.28	0.2508	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,117.40720	3,122.215	23.28	0.7492	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,339.24320	1,318.874	19.20	0.6122	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			806.54320	795.774	19.20	0.3878	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,287.23000	1,267.466	19.35	0.5955	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			864.53000	854.366	19.35	0.4045	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,541.59370	1,522.885	19.54	0.6041	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,020.09370	1,006.585	19.54	0.3959	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,537.10100	1,518.466	19.55	0.6029	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,025.60100	1,012.166	19.55	0.3971	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			0.00000	734.677	22.74	0.3372	1,905,751.10	2,594	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			0.00000	2,848.377	22.74	0.6628	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			0.00000	1,841.723	18.88	0.6853	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			0.00000	695.423	18.88	0.3147	901,963.24	1,297	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,546.10050	1,527.325	19.53	0.6054	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,014.60050	1,001.025	19.53	0.3946	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			513.95060	516.936	24.76	0.2439	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,182.45060	4,190.636	24.76	0.7561	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,429.27260	1,412.417	19.88	0.5717	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,167.77260	1,156.117	19.88	0.4283	0.00	0	3,155
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,085.01860	1,083.043	21.93	0.4251	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,382.51860	2,383.343	21.93	0.5749	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,082.39610	1,080.472	21.94	0.4242	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,389.89610	2,390.772	21.94	0.5758	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,087.64890	1,085.621	21.92	0.4259	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,375.14890	2,375.921	21.92	0.5741	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,275.68770	1,276.578	21.90	0.4513	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,442.08770	2,443.378	21.90	0.5487	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,272.86160	1,273.806	21.91	0.4506	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,449.26160	2,450.606	21.91	0.5494	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,270.05080	1,271.035	21.92	0.4498	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,456.45080	2,457.835	21.92	0.5502	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,373.73630	1,378.329	22.08	0.4523	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,699.13630	2,701.729	22.08	0.5477	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,370.95610	1,375.589	22.08	0.4516	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,706.35610	2,708.989	22.08	0.5484	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,368.19140	1,372.864	22.09	0.4509	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,713.59140	2,716.264	22.09	0.5491	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,494.53920	1,493.402	22.24	0.4566	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,917.43920	2,930.302	22.24	0.5434	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,491.77090	1,490.678	22.25	0.4560	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,924.67090	2,937.578	22.25	0.5440	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,489.00890	1,487.970	22.25	0.4553	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,931.90890	2,944.870	22.25	0.5447	0.00	0	0
<b>Total \$ / R Option</b>												<b>19,143,581.85</b>	<b>66,945</b>	<b>2,081,691</b>
<b>Total \$ / R</b>												<b>3,231,721,553.85</b>	<b>278,720</b>	<b>2,994,371</b>
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.92250		14.92830			0.0000	865,505.00	58	643
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.21470		15.22160			0.0000	380,367.50	25	365
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.49160		15.49990			0.0000	77,458.00	5	64
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.75310		15.76270			0.0000	0.00	0	51
<b>Total \$ / R MAXI Future</b>												<b>1,323,330.50</b>	<b>88</b>	<b>1,123</b>
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			148,878.75630	148,256.931	25.09	0.9995	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			48.75630	6.931	25.09	0.0005	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			147,880.34930	147,257.025	24.95	0.9994	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			50.34930	7.025	24.95	0.0006	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			146,881.97530	146,257.446	24.90	0.9994	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			51.97530	7.446	24.90	0.0006	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			73,602.00320	71,807.043	18.63	0.5790	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			50,442.00320	49,337.043	18.63	0.4210	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			73,099.71330	71,306.136	18.65	0.5763	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			50,939.71330	49,836.136	18.65	0.4237	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			72,599.79660	70,808.308	18.66	0.5737	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			51,439.79660	50,338.308	18.66	0.4263	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			113,230.46200	111,435.787	18.91	0.6207	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			62,240.46200	61,275.787	18.91	0.3793	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			112,718.76740	110,927.040	18.93	0.6188	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			62,728.76740	61,767.040	18.93	0.3812	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			112,209.53160	110,420.791	18.94	0.6169	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			63,219.53160	62,260.791	18.94	0.3831	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			71,240.44300	70,279.681	21.52	0.3780	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			194,970.44300	194,969.681	21.52	0.6220	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			70,998.14070	70,042.469	21.53	0.3769	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			195,728.14070	195,732.469	21.53	0.6231	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			71,484.24710	70,517.864	21.51	0.3790	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			194,214.24710	194,207.864	21.51	0.6210	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>1,323,330.50</b>	<b>88</b>	<b>1,123</b>
£ / R	On	13/06/2016	Foreign Exchange Future			21.69810		21.59190			0.0000	5,099,053.50	235	43,941
£ / R	On	08/09/2016	Foreign Exchange Future			22.08930		21.98260			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.14010		22.03410			0.0000	47,601,215.00	2,150	57,809

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 Future			22.56230		22.45870			0.0000	0.00	0	152
£ / R	On	13/03/2017	Foreign Exchange Future			22.96670		22.86550			0.0000	0.00	0	50
£ / R	On	25/04/2017	Foreign Exchange Future			23.17980		23.07770			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			23.41210		23.30560			0.0000	0.00	0	9,525
£ / R	On	18/12/2017	Foreign Exchange Future			23.53890		23.43290			0.0000	0.00	0	520
<b>Total £ / R Future</b>												<b>52,700,268.50</b>	<b>2,385</b>	<b>112,070</b>
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,110.92010	1,214.220	22.98	0.9749	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			9.02010	6.120	22.98	0.0251	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,101.14040	1,204.369	22.91	0.9743	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			9.24040	6.269	22.91	0.0257	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,091.45160	1,194.521	22.83	0.9737	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			9.55160	6.421	22.83	0.0263	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			0.18120	0.114	27.03	0.0006	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			2,708.28120	2,602.014	27.03	0.9994	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			0.07140	0.065	43.93	0.0002	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			4,908.17140	4,801.965	43.93	0.9998	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,349.67100	1,413.743	20.66	0.6723	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			567.07100	524.443	20.66	0.3277	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			816.72840	856.337	20.94	0.4937	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,979.64640	3,873.340	23.02	0.9024	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,084.12840	1,017.037	20.94	0.5063	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			812.67730	852.091	20.95	0.4920	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,090.07730	1,022.791	20.95	0.5080	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			808.64260	847.861	20.95	0.4904	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,096.04260	1,028.561	20.95	0.5096	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			112.24640	112.640	23.02	0.0976	0.00	0	12,264
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			610.89740	638.457	21.12	0.3876	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,586.79740	1,508.357	21.12	0.6124	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			188.07330	192.307	22.56	0.1474	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			3,453.97330	3,352.207	22.56	0.8526	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			783.10090	819.358	20.82	0.4643	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			357.30670	330.821	20.42	0.2248	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			1,249.00090	1,179.258	20.82	0.5357	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			616.97580	644.854	21.11	0.3905	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,572.87580	1,494.755	21.11	0.6095	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			613.93000	641.649	21.11	0.3891	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,579.83000	1,501.549	21.11	0.6109	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			1,881.40670	1,960.921	20.42	0.7752	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,225.41910	1,268.356	19.85	0.5195	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,406.71910	1,346.056	19.85	0.4805	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,221.33500	1,264.133	19.85	0.5183	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,412.63500	1,351.833	19.85	0.4817	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			663.55080	684.575	21.02	0.3268	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			45.59780	43.793	21.02	0.0308	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			90.34370	80.303	18.52	0.0582	0.00	0	783



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	21.41	Call		1,831.49880	1,894.789	19.27	0.6710	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	21.41	Put		782.79880	742.489	19.27	0.3290	0.00	0	4,885
£ / R	On	19/12/2016		Foreign Exchange Option	23.01	Call		1,082.11950	1,120.114	20.07	0.4758	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	23.01	Put		1,633.41950	1,567.814	20.07	0.5242	0.00	0	783
£ / R	On	19/12/2016		Foreign Exchange Option	17.13	Call		5,374.29780	5,476.093	21.02	0.9692	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	24.46	Put		2,664.85080	2,582.275	21.02	0.6732	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	26.94	Call		285.96690	292.250	22.56	0.1604	0.00	0	783
£ / R	On	19/12/2016		Foreign Exchange Option	26.94	Put		4,767.26690	4,669.950	22.56	0.8396	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.63	Call		1,229.51520	1,272.591	19.84	0.5207	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.63	Put		1,400.81520	1,340.291	19.84	0.4793	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	18.41	Call		4,139.04370	4,232.603	18.52	0.9418	0.00	0	0
£ / R	On	13/03/2017		Foreign Exchange Option	23.75	Call		1,233.52780	1,267.130	20.02	0.4586	0.00	0	0
£ / R	On	13/03/2017		Foreign Exchange Option	23.75	Put		2,118.02780	2,050.430	20.02	0.5414	0.00	0	0
£ / R	On	13/03/2017		Foreign Exchange Option	23.76	Call		1,230.16800	1,263.664	20.03	0.4576	0.00	0	0
£ / R	On	13/03/2017		Foreign Exchange Option	23.76	Put		2,124.66800	2,056.964	20.03	0.5424	0.00	0	0
£ / R	On	13/03/2017		Foreign Exchange Option	23.74	Call		1,236.88860	1,270.605	20.02	0.4595	0.00	0	0
£ / R	On	13/03/2017		Foreign Exchange Option	23.74	Put		2,111.38860	2,043.905	20.02	0.5405	0.00	0	0
£ / R	On	25/04/2017		Foreign Exchange Option	23.98	Call		1,357.48310	1,391.582	19.98	0.4653	0.00	0	0
£ / R	On	25/04/2017		Foreign Exchange Option	23.98	Put		2,259.78310	2,191.782	19.98	0.5347	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.03	Call		0.00000	0.000	1.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.03	Put		724.40000	617.900	1.0000	1.0000	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.04	Call		0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.04	Put		734.40000	627.900	1.0000	1.0000	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.02	Call		0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017		Foreign Exchange Option	24.02	Put		714.40000	607.900	1.0000	1.0000	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.15	Call		1,629.06730	1,660.204	19.85	0.4417	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.15	Put		3,346.16730	3,271.304	19.85	0.5583	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.16	Call		1,626.24240	1,657.284	19.86	0.4411	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.16	Put		3,353.34240	3,278.384	19.86	0.5589	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.14	Call		1,631.90930	1,663.118	19.85	0.4423	0.00	0	0
£ / R	On	18/12/2017		Foreign Exchange Option	25.14	Put		3,339.00930	3,264.218	19.85	0.5577	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>46,732</b>	
<b>Total £ / R</b>											<b>52,700,268.50</b>	<b>2,385</b>	<b>158,802</b>	
¥ / R	On	13/06/2016		Foreign Exchange Future			0.13921	0.13914		0.0000	974.44	7	4,799	
¥ / R	On	19/09/2016		Foreign Exchange Future			0.14241	0.14236		0.0000	284.81	2	1,183	
¥ / R	On	19/12/2016		Foreign Exchange Future			0.14553	0.14552		0.0000	0.00	0	6,041	
¥ / R	On	13/03/2017		Foreign Exchange Future			0.14855	0.14857		0.0000	0.00	0	104	
¥ / R	On	19/06/2017		Foreign Exchange Future			0.15195	0.15194		0.0000	0.00	0	0	
<b>Total ¥ / R Future</b>											<b>1,259.25</b>	<b>9</b>	<b>12,127</b>	
¥ / R	On	13/06/2016		Foreign Exchange Option	0.12	Put		0.00200	0.001	27.08	0.0000	0.00	0	0
¥ / R	On	13/06/2016		Foreign Exchange Option	0.13	Call		914.90490	921.001	20.45	0.9956	0.00	0	0
¥ / R	On	13/06/2016		Foreign Exchange Option	0.13	Put		0.90490	0.501	20.45	0.0044	0.00	0	0
¥ / R	On	13/06/2016		Foreign Exchange Option	0.11	Call		2,914.00070	2,920.500	41.15	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	13/06/2016	Foreign Exchange Option	0.11	Put			0.00070	0.001	41.15	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,914.00200	1,920.501	27.08	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,238.44700	3,243.277	19.34	0.9947	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			2.84700	2.577	19.34	0.0053	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,255.18120	2,263.020	18.60	0.9620	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			19.58120	22.320	18.60	0.0380	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,364.35810	1,377.526	18.90	0.8300	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			128.75810	136.826	18.90	0.1700	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00020	0.000	28.33	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,448.50020	26,446.800	28.33	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00010	0.000	28.33	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,448.50010	27,446.800	28.33	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.33	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,448.50000	28,446.800	28.33	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,474.58090	1,499.447	20.20	0.6642	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			617.88090	644.347	20.20	0.3358	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1,026.44610	1,055.015	21.66	0.5173	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,169.74610	1,199.915	21.66	0.4827	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			719.05950	746.948	23.02	0.3942	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,862.35950	1,891.848	23.02	0.6058	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			790.60380	828.462	24.12	0.3687	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,596.70380	2,633.462	24.12	0.6313	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,390.19910	1,428.332	21.75	0.5671	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,196.29910	1,233.332	21.75	0.4329	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1,037.91940	1,077.642	22.90	0.4580	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,844.01940	1,882.642	22.90	0.5420	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>1,259.25</b>	<b>9</b>	<b>12,127</b>
€ / R	On	13/06/2016	Foreign Exchange Future			16.94270		16.96500			0.0000	105,214,167.00	6,210	106,814
€ / R	On	30/06/2016	Foreign Exchange Future			17.00590		17.02900			0.0000	0.00	0	74
€ / R	On	19/09/2016	Foreign Exchange Future			17.33380		17.35840			0.0000	24,059,314.40	1,388	21,008
€ / R	On	19/12/2016	Foreign Exchange Future			17.70930		17.73730			0.0000	0.00	0	12,558
€ / R	On	13/03/2017	Foreign Exchange Future			18.07100		18.10180			0.0000	0.00	0	4,000
€ / R	On	19/06/2017	Foreign Exchange Future			18.47000		18.49810			0.0000	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Future			18.56540		18.59400			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>129,273,481.40</b>	<b>7,598</b>	<b>144,454</b>
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			1,266.62400	1,243.871	24.22	0.9932	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			1.62400	1.171	24.22	0.0068	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,009.22050	986.366	22.84	0.9801	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			7.82910	10.446	23.00	0.0505	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			832.82910	857.746	23.00	0.9495	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,705.33420	1,682.861	26.55	0.9990	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			0.33420	0.161	26.55	0.0010	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,715.32260	1,692.854	26.60	0.9990	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			0.04530	0.084	36.67	0.0004	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,885.04530	2,907.384	36.67	0.9996	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			395.41260	366.294	19.20	0.7790	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			60.41260	53.594	19.20	0.2210	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,765.02590	2,742.741	39.07	0.9998	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			191.99470	184.732	17.79	0.5543	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			4.22050	3.666	22.84	0.0199	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			156.99470	127.431	17.79	0.4457	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			0.02590	0.041	39.07	0.0002	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,725.31400	1,702.851	26.72	0.9991	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			0.31400	0.151	26.72	0.0009	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			0.32260	0.154	26.60	0.0010	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Call			117.99840	104.165	20.40	0.2151	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Put			818.99840	828.265	20.40	0.7849	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,459.10720	2,433.823	19.55	0.9283	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			60.70720	60.023	19.55	0.0717	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			900.85830	878.020	19.12	0.5955	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			542.45830	544.220	19.12	0.4045	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,477.70390	2,452.398	19.57	0.9299	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			59.30390	58.598	19.57	0.0701	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,468.40200	2,443.107	19.56	0.9291	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			60.00200	59.307	19.56	0.0709	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,445.80330	1,419.271	19.06	0.6574	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			608.50330	609.971	19.06	0.3426	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,394.00840	1,369.070	19.14	0.6430	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			646.70840	649.769	19.14	0.3570	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			221.75310	204.606	24.56	0.1371	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			655.38660	658.809	19.15	0.3602	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			297.82180	290.223	22.98	0.1911	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,384.45310	4,395.306	24.56	0.8629	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,760.83270	1,735.987	18.92	0.7339	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			423.53270	426.687	18.92	0.2661	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,360.52180	3,380.923	22.98	0.8089	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,388.33900	1,363.583	19.14	0.6414	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			651.03900	654.283	19.14	0.3586	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,382.68660	1,358.109	19.15	0.6398	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,044.60560	1,030.087	20.56	0.4612	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,632.80560	1,649.087	20.56	0.5388	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,041.20220	1,026.749	20.57	0.4601	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,639.40220	1,655.750	20.57	0.5399	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,037.81630	1,023.416	20.58	0.4589	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,646.01630	1,662.416	20.58	0.5411	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			1,965.54830	1,982.953	20.88	0.5305	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1,270.27980	1,259.474	20.86	0.4714	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			1,952.17980	1,969.474	20.86	0.5286	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	19.19	Call			1,266.95940	1,256.209	20.87	0.4704	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			1,958.85940	1,976.209	20.87	0.5296	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1,263.64830	1,252.953	20.88	0.4695	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,282.75320	2,305.535	21.21	0.5311	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1,403.55250	1,397.781	21.22	0.4681	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,289.55250	2,312.381	21.22	0.5319	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1,409.96190	1,404.098	21.20	0.4697	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,275.96190	2,298.698	21.20	0.5303	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1,406.75320	1,400.935	21.21	0.4689	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>36,098</b>
<b>Total € / R</b>												<b>129,273,481.40</b>	<b>7,598</b>	<b>180,552</b>
AUS / R	On	13/06/2016	Foreign Exchange Future			11.11540		11.00640			0.0000	5,668,854.00	510	7,038
AUS / R	On	19/09/2016	Foreign Exchange Future			11.29200		11.18390			0.0000	2,676,204.00	237	5,895
AUS / R	On	19/12/2016	Foreign Exchange Future			11.46210		11.35570			0.0000	286,552.50	25	1,054
AUS / R	On	13/03/2017	Foreign Exchange Future			11.62600		11.52050			0.0000	0.00	0	4,685
AUS / R	On	19/06/2017	Foreign Exchange Future			11.80240		11.69570			0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Future			11.80670		11.69860			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>8,631,610.50</b>	<b>772</b>	<b>18,672</b>
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			916.70570	1,025.450	23.27	0.9994	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			0.30570	0.050	23.27	0.0006	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			906.72720	1,015.454	23.20	0.9994	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			0.32720	0.054	23.20	0.0006	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			926.68560	1,035.446	23.34	0.9995	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			0.28560	0.046	23.34	0.0005	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,036.87090	1,129.547	15.45	0.8966	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			62.97090	47.547	15.45	0.1034	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,054.15820	1,147.373	15.47	0.9006	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			60.25820	45.373	15.47	0.0994	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,045.50250	1,138.450	15.46	0.8986	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			61.60250	46.450	15.46	0.1014	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			231.74640	200.375	15.50	0.2455	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			910.39230	985.152	15.50	0.7519	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			234.69230	203.052	15.50	0.2481	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			924.52480	999.826	15.51	0.7570	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			228.82480	197.726	15.51	0.2430	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			917.44640	992.475	15.50	0.7545	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			910.99680	841.857	16.25	0.5487	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			478.23620	514.431	16.26	0.4490	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			917.73620	848.431	16.26	0.5510	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			484.78230	521.306	16.23	0.4535	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			904.28230	835.306	16.23	0.5465	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			481.49680	517.857	16.25	0.4513	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			630.43660	668.248	16.36	0.4814	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			994.73660	925.848	16.36	0.5186	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			626.98630	664.665	16.37	0.4794	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,001.28630	932.265	16.37	0.5206	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			633.90060	671.850	16.35	0.4833	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			988.20060	919.450	16.35	0.5167	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			700.73630	742.440	16.88	0.4749	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,172.13630	1,105.740	16.88	0.5251	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			697.33290	738.946	16.89	0.4732	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,178.73290	1,112.246	16.89	0.5268	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			693.95060	735.474	16.90	0.4716	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,185.35060	1,118.774	16.90	0.5284	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>8,631,610.50</b>	<b>772</b>	<b>18,672</b>
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.65680		11.62540			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.88580		11.85490			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			12.10460		12.07480			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			12.31390		12.28470			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			756.69860	787.339	21.42	0.9947	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			1.29860	0.539	21.42	0.0053	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			746.78550	777.383	21.36	0.9943	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			1.38550	0.583	21.36	0.0057	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			736.87800	767.430	21.29	0.9939	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			1.47800	0.630	21.29	0.0061	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			219.22440	218.155	16.25	0.3350	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			744.32440	712.354	16.25	0.6650	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			216.65000	215.559	16.27	0.3318	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			751.75000	719.759	16.27	0.6682	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			214.10360	212.992	16.29	0.3287	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			759.20360	727.192	16.29	0.6713	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			405.21190	405.087	16.54	0.4109	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			860.41190	830.487	16.54	0.5891	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			411.46810	411.377	16.51	0.4158	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			846.66810	816.777	16.51	0.5842	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			408.32860	408.222	16.53	0.4134	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			853.52860	823.622	16.53	0.5866	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			540.53380	542.677	16.78	0.4391	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			985.83380	958.776	16.78	0.5609	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			537.30370	539.447	16.79	0.4371	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			992.60370	965.547	16.79	0.5629	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			534.08840	536.236	16.80	0.4351	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			999.38840	972.336	16.80	0.5649	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	13/06/2016	Foreign Exchange Future			15.43840		15.36930			0.0000	0.00	0	5,055
CHF / R	On	19/09/2016	Foreign Exchange Future			15.81960		15.74840			0.0000	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Future			16.18620		16.11710			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			16.53900		16.47050			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>5,055</b>
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			982.27770	1,049.476	22.58	0.9927	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			2.97770	1.076	22.58	0.0073	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			972.39440	1,039.533	22.52	0.9924	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			3.09440	1.133	22.52	0.0076	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			962.51580	1,029.592	22.46	0.9920	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			3.21580	1.192	22.46	0.0080	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			361.38210	371.651	20.09	0.3463	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,212.98210	1,152.051	20.09	0.6537	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			358.91080	369.060	20.11	0.3444	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,220.51080	1,159.460	20.11	0.6556	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			356.45610	366.484	20.12	0.3424	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,228.05610	1,166.884	20.12	0.6576	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			725.39290	744.134	20.45	0.4466	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,308.29290	1,257.934	20.45	0.5534	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			731.86740	750.798	20.43	0.4496	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,294.76740	1,244.598	20.43	0.5504	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			728.62300	747.459	20.44	0.4481	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,301.52300	1,251.259	20.44	0.5519	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			967.85690	990.067	21.14	0.4687	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,567.35690	1,521.067	21.14	0.5313	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			974.43950	996.806	21.12	0.4711	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,553.93950	1,507.806	21.12	0.5289	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			971.13950	993.430	21.13	0.4699	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,560.63950	1,514.430	21.13	0.5301	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>5,055</b>
CNH / R	On	13/06/2016	Foreign Exchange Future			2.26950		2.27350			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.30600		2.30920			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.33670		2.33940			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.36400		2.36640			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>230</b>
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			518.02490	460.635	17.86	0.7818	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			83.02490	65.635	17.86	0.2182	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			686.30610	632.911	18.96	0.8654	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			51.30610	37.911	18.96	0.1346	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			600.41570	544.966	18.41	0.8279	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			65.41570	49.966	18.41	0.1721	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,840.52750	1,852.006	19.09	0.7066	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			409.75080	389.988	19.17	0.2808	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,917.75080	1,929.988	19.17	0.7192	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			388.09110	369.076	19.25	0.2685	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,996.09110	2,009.076	19.25	0.7315	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			432.52750	412.006	19.09	0.2934	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,124.31970	2,132.638	19.48	0.6249	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			877.28050	857.544	19.35	0.3959	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			1,983.28050	1,990.544	19.35	0.6041	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			847.30690	828.099	19.42	0.3854	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,053.30690	2,061.099	19.42	0.6146	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			818.31970	799.638	19.48	0.3751	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			1,135.39790	1,118.028	19.79	0.4155	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			2,371.39790	2,378.028	19.79	0.5845	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			1,104.70410	1,088.034	19.85	0.4069	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			2,440.70410	2,448.034	19.85	0.5931	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			1,166.91090	1,148.829	19.74	0.4241	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,302.91090	2,308.829	19.74	0.5759	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>230</b>
DKK / R	On	13/06/2016	Foreign Exchange Future			2.28200		2.28510			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.33580		2.33940			0.0000	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Future			2.38830		2.39200			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			3.84780	1.160	26.57	0.0047	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			1,855.56230	1,821.553	26.12	0.9938	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			4.56230	1.553	26.12	0.0062	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,054.25580	2,020.867	27.02	0.9965	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			3.25580	0.867	27.02	0.0035	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			1,954.84780	1,921.160	26.57	0.9953	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			775.84030	738.315	19.60	0.4337	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,281.84030	1,280.315	19.60	0.5663	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			739.57610	702.982	19.66	0.4185	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,345.57610	1,344.982	19.66	0.5815	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			704.75430	669.111	19.73	0.4035	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,410.75430	1,411.111	19.73	0.5965	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			1,111.95040	1,076.843	20.48	0.4404	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			1,891.95040	1,893.843	20.48	0.5596	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			1,077.49060	1,043.109	20.53	0.4301	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			1,957.49060	1,960.109	20.53	0.5699	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			1,043.99990	1,010.362	20.59	0.4200	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,023.99990	2,027.362	20.59	0.5800	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	13/06/2016	Foreign Exchange Future			1.92140		1.92210			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.96140		1.96240			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.99800		1.99910			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.03150		2.03280			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			1.40710	1.259	29.89	0.0054	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,980.40710	1,987.259	29.89	0.9946	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			1.08380	0.996	30.38	0.0043	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			2,080.08380	2,086.996	30.38	0.9957	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			0.83680	0.791	30.87	0.0034	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			2,179.83680	2,186.791	30.87	0.9966	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			328.41010	315.330	20.57	0.2568	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,904.41010	1,901.330	20.57	0.7432	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			310.80400	298.191	20.71	0.2449	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,986.80400	1,984.191	20.71	0.7551	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			294.18610	282.034	20.85	0.2335	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,070.18610	2,068.034	20.85	0.7665	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			723.12650	710.019	20.42	0.3736	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,932.12650	1,930.019	20.42	0.6264	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			697.79600	685.162	20.54	0.3628	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,006.79600	2,005.162	20.54	0.6372	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			673.42910	661.265	20.66	0.3522	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,082.42910	2,081.265	20.66	0.6478	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,014.12470	998.609	20.35	0.4194	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,086.12470	2,083.609	20.35	0.5806	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			984.88930	969.989	20.44	0.4098	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,156.88930	2,154.989	20.44	0.5902	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			957.57690	943.169	20.54	0.4006	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,229.57690	2,228.169	20.54	0.5994	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	13/06/2016	Foreign Exchange Future			0.14750		0.14750			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14770		0.14720			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14840		0.14650			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14710		0.14650			0.0000	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
NGN / R	On	13/06/2016	Foreign Exchange Future			0.07490		0.07500			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.05520		0.05450			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05230		0.05180			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.05030		0.05030			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,085</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>11,085</b>
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.40090		10.36090			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.55530		10.51540			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.70400		10.66520			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.84700		10.80870			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			0.07550	0.029	32.68	0.0003	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,350.97820	1,390.929	32.47	0.9997	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			0.07820	0.029	32.47	0.0003	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,370.97280	1,410.928	32.89	0.9997	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			0.07280	0.028	32.89	0.0003	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,360.97550	1,400.929	32.68	0.9997	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,107.94940	1,141.608	16.63	0.8995	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			52.54940	46.308	16.63	0.1005	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,099.16710	1,132.486	16.60	0.8978	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			53.76710	47.186	16.60	0.1022	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,090.40860	1,123.381	16.57	0.8960	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			55.00860	48.081	16.57	0.1040	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			452.47420	466.352	17.07	0.4816	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			637.27420	612.352	17.07	0.5184	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			448.67350	462.475	17.09	0.4787	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			643.47350	618.475	17.09	0.5213	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			444.90390	458.627	17.10	0.4758	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			649.70390	624.627	17.10	0.5242	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			829.77560	806.326	17.58	0.5291	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			534.90390	549.713	17.60	0.4686	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			836.20390	812.713	17.60	0.5314	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			542.07320	556.960	17.57	0.4731	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			823.37320	799.960	17.57	0.5269	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			538.47560	553.326	17.58	0.4709	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

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	13/06/2016	Foreign Exchange Future			1.37420		1.36950			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.39110		1.38640			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.40620		1.40140			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.41800		1.41310			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			495.00000	542.000		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			395.00000	442.000		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			295.00000	342.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			336.00000	289.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			136.00000	89.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			236.00000	189.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			86.00000	38.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			186.00000	138.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			14.00000	62.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			69.00000	20.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			169.00000	120.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			269.00000	220.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.13540		1.13640			0.0000	2,270.80	2	13,408
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.13930		1.14040			0.0000	2,278.60	2	27
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.14320		1.14430			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.14710		1.14840			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>4,549.40</b>	<b>4</b>	<b>13,435</b>
<b>Total QUANTO € / \$</b>												<b>4,549.40</b>	<b>4</b>	<b>13,435</b>
RAIN	On	13/06/2016	Foreign Exchange Future			26,404.78000		26,419.98000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			26,944.84000		26,959.71000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			27,450.03000		27,466.74000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	13/06/2016	Foreign Exchange Future			11.02760		10.99730			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.22640		11.19600			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.41750		11.38610			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			808.12250	837.888	22.52	0.9970	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			0.82250	0.288	22.52	0.0030	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			798.18350	827.913	22.45	0.9968	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			0.88350	0.313	22.45	0.0032	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			788.24890	817.939	22.38	0.9965	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			0.94890	0.339	22.38	0.0035	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			240.91600	243.357	16.88	0.3679	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			664.91600	636.957	16.88	0.6321	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			238.03220	240.417	16.90	0.3645	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			672.03220	644.017	16.90	0.6355	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			235.17730	237.510	16.92	0.3611	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			679.17730	651.111	16.92	0.6389	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			404.48910	410.223	17.31	0.4192	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			828.38910	802.723	17.31	0.5808	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			401.28900	406.983	17.32	0.4167	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			835.18900	809.483	17.32	0.5833	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			398.11230	403.767	17.34	0.4142	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			842.01230	816.267	17.34	0.5858	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	13/06/2016	Foreign Exchange Future			5.14170		5.12640			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.12200		5.10670			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			5.10980		5.09310			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			367.00770	381.834	22.03	0.9970	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			0.60770	0.134	22.03	0.0030	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			357.07780	371.861	21.90	0.9964	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			0.67780	0.161	21.90	0.0036	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			347.15640	361.893	21.76	0.9957	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			0.75640	0.193	21.76	0.0043	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			98.44620	100.145	14.79	0.3740	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			261.74620	248.145	14.79	0.6260	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			104.94440	106.842	14.76	0.3920	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			248.24440	234.842	14.76	0.6080	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			101.65400	103.449	14.77	0.3830	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			254.95400	241.449	14.77	0.6170	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			150.93740	154.379	15.41	0.4008	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			347.83740	334.579	15.41	0.5992	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			147.70040	151.067	15.43	0.3944	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			354.60040	341.267	15.43	0.6056	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			144.52060	147.814	15.44	0.3882	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			361.42060	348.014	15.44	0.6118	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.40620		1.40900			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.33150		1.34770			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.29960		1.26890			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.25470		1.22520			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>3,404,512,471.55</b>	<b>222,631</b>	<b>1,232,197</b>
<b>Total Options</b>												<b>19,143,581.85</b>	<b>66,945</b>	<b>2,164,521</b>
<b>Grand Total:</b>												<b>3,423,656,053.40</b>	<b>289,576</b>	<b>3,396,718</b>