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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/05/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/05/2016 Foreign Exchange Future			15.85210		15.55230			0.0000	39,630,250.00	2,500	0
\$ / R On 19/05/2016 Foreign Exchange Future			15.74450		15.55230			0.0000	0.00	0	0
\$ / R On 20/05/2016 Foreign Exchange Future			15.74450		15.55230			0.0000	0.00	0	4,700
\$ / R On 23/05/2016 Foreign Exchange Future			15.75080		15.56150			0.0000	0.00	0	0
\$ / R On 24/05/2016 Foreign Exchange Future			15.75390		15.56460			0.0000	0.00	0	0
\$ / R On 25/05/2016 Foreign Exchange Future			15.75700		15.56770			0.0000	0.00	0	285
\$ / R On 27/05/2016 Foreign Exchange Future			15.76330		15.57340			0.0000	0.00	0	1,000
\$ / R On 30/05/2016 Foreign Exchange Future			15.77150		15.58140			0.0000	0.00	0	930
\$ / R On 31/05/2016 Foreign Exchange Future			15.77430		15.58410			0.0000	0.00	0	3,550
\$ / R On 01/06/2016 Foreign Exchange Future			15.77700		15.58680			0.0000	0.00	0	0
\$ / R On 06/06/2016 Foreign Exchange Future			15.79070		15.60020			0.0000	0.00	0	0
\$ / R On 07/06/2016 Foreign Exchange Future			15.79350		15.60290			0.0000	0.00	0	0
\$ / R On 08/06/2016 Foreign Exchange Future			15.79620		15.60560			0.0000	0.00	0	300
\$ / R On 09/06/2016 Foreign Exchange Future			15.79900		15.60820			0.0000	0.00	0	264
\$ / R On 13/06/2016 Foreign Exchange Future			15.80990		15.61900			0.0000	1,745,460,389.70	110,403	620,771
\$ / R On 14/06/2016 Foreign Exchange Future			15.81270		15.62160			0.0000	0.00	0	0
\$ / R On 15/06/2016 Foreign Exchange Future			15.81540		15.62430			0.0000	0.00	0	0
\$ / R On 17/06/2016 Foreign Exchange Future			15.82090		15.62970			0.0000	0.00	0	0
\$ / R On 21/06/2016 Foreign Exchange Future			15.83270		15.64120			0.0000	0.00	0	0
\$ / R On 24/06/2016 Foreign Exchange Future			15.84350		15.65180			0.0000	0.00	0	0
\$ / R On 28/06/2016 Foreign Exchange Future			15.85790		15.66590			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/06/2016	Foreign Exchange Future			15.86150		15.66940			0.0000	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Future			15.86510		15.67290			0.0000	0.00	0	1,072
\$ / R	On	05/07/2016	Foreign Exchange Future			15.88300		15.69060			0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Future			15.90820		15.71520			0.0000	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Future			15.91900		15.72580			0.0000	0.00	0	370
\$ / R	On	26/07/2016	Foreign Exchange Future			15.95590		15.76200			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.95910		15.76520			0.0000	0.00	0	2,110
\$ / R	On	28/07/2016	Foreign Exchange Future			15.96230		15.76830			0.0000	0.00	0	265
\$ / R	On	05/08/2016	Foreign Exchange Future			15.98760		15.79360			0.0000	0.00	0	1,900
\$ / R	On	11/08/2016	Foreign Exchange Future			16.00660		15.81250			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			16.01920		15.82520			0.0000	0.00	0	105
\$ / R	On	16/08/2016	Foreign Exchange Future			16.02240		15.82830			0.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Future			16.02560		15.83150			0.0000	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Future			16.02870		16.01100			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			16.05450		15.86030			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			16.06440		15.87000			0.0000	0.00	0	2,467
\$ / R	On	06/09/2016	Foreign Exchange Future			16.09060		15.89570			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.09720		15.90220			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.10050		15.90540			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.11360		15.91830			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.12020		15.92470			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.13330		15.93760			0.0000	73,003,182.50	4,525	186,667
\$ / R	On	28/09/2016	Foreign Exchange Future			16.16280		15.96660			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.25480		16.05670			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			16.29420		16.09530			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.36360		16.16340			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.41730		16.21590			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.43410		16.23240			0.0000	411,854,980.10	25,061	59,432
\$ / R	On	13/03/2017	Foreign Exchange Future			16.71910		16.51090			0.0000	103,758,734.60	6,206	10,742
\$ / R	On	19/06/2017	Foreign Exchange Future			17.02460		16.80760			0.0000	0.00	0	3,300
\$ / R	On	18/09/2017	Foreign Exchange Future			17.21760		17.00740			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>2,373,707,536.90</b>	<b>148,695</b>	<b>900,740</b>
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call			752.82480	1,052.100	42.15	1.0000	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put			0.52480	0.000	42.15	0.0000	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	15.26	Call			308.28360	592.100	42.15	1.0000	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	15.26	Put			15.98360	0.000	42.15	0.0000	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Call			1,272.35900	1,572.100	42.15	1.0000	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Put			0.05900	0.000	42.15	0.0000	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			70.68870	163.814	42.78	0.5547	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			218.38870	119.314	42.78	0.4453	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			190.95070	331.940	36.33	0.7400	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			118.65070	67.440	36.33	0.2600	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			308.05810	449.203	26.77	0.7932	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			106.55810	58.403	26.77	0.2068	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Call			1,089.94640	1,278.008	31.53	0.9824	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Put		5.34640	4.108	31.53	0.0176	0.00	0	1,000
\$ / R	On	24/05/2016	Foreign Exchange Option	15.66	Call		165.28330	256.866	25.71	0.5784	0.00	0	2,500
\$ / R	On	24/05/2016	Foreign Exchange Option	15.66	Put		260.68330	162.966	25.71	0.4216	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	15.67	Call		161.28870	251.301	25.71	0.5708	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	15.67	Put		266.68870	167.401	25.71	0.4292	0.00	0	3,000
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call		444.01500	594.210	24.15	0.8628	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put		76.31500	37.210	24.15	0.1372	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.74	Call		0.00000	229.942	25.44	0.5192	574,855.00	2,500	2,500
\$ / R	On	25/05/2016	Foreign Exchange Option	15.74	Put		0.00000	212.942	25.44	0.4808	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		71.68920	116.443	25.99	0.2936	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		628.28920	483.143	25.99	0.7064	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call		17.61120	30.485	27.74	0.0962	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		1,144.21120	967.185	27.74	0.9038	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		3,773.40000	3,963.300	33.19	1.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		0.00000	0.000	33.19	0.0000	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		2,074.28730	2,263.824	34.72	0.9979	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		0.88730	0.524	34.72	0.0021	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Call		1,329.69650	1,517.896	30.55	0.9833	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Put		6.29650	4.596	30.55	0.0167	0.00	0	1,000
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Call		1,300.54770	1,488.207	27.48	0.9775	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Put		9.14770	6.707	27.48	0.0225	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Call		1,100.63200	1,286.271	25.59	0.9615	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Put		16.53200	11.970	25.59	0.0385	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call		800.35450	977.775	23.26	0.9255	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put		36.25450	23.475	23.26	0.0745	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	15.57	Call		279.30050	387.412	23.16	0.6256	0.00	0	5,000
\$ / R	On	31/05/2016	Foreign Exchange Option	15.57	Put		265.20050	183.112	23.16	0.3744	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Call		1,077.53510	1,261.075	24.97	0.9562	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Put		20.73510	14.075	24.97	0.0438	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Call		936.07020	1,116.576	24.04	0.9399	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Put		29.27020	19.576	24.04	0.0601	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		395.92250	517.301	22.40	0.6745	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		245.72250	176.601	22.40	0.3255	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		3,400.22070	3,590.779	32.93	0.9997	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		0.02070	0.079	32.93	0.0003	0.00	0	1,000
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call		1,112.62480	1,293.709	22.87	0.9449	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put		29.72480	20.209	22.87	0.0551	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call		1,044.41010	1,222.581	22.51	0.9313	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put		38.81010	26.382	22.51	0.0687	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Call		911.67290	1,084.702	22.27	0.9048	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Put		56.07290	38.502	22.27	0.0952	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call		263.26760	353.614	22.87	0.5184	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put		437.66760	337.414	22.87	0.4816	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		2,319.79940	2,510.284	26.82	0.9961	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		1.59940	1.284	26.82	0.0039	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		2,309.83510	2,500.311	26.78	0.9960	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1.63510	1.311	26.78	0.0040	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,299.87170	2,490.340	26.73	0.9959	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1.67170	1.340	26.73	0.0041	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			26.87110	17.587	21.20	0.0466	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			1,218.36790	1,399.174	21.22	0.9496	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			29.36790	19.274	21.22	0.0504	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			1,200.13380	1,380.372	21.22	0.9470	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			31.13380	20.472	21.22	0.0530	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Call			1,191.04810	1,370.994	21.23	0.9456	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Put			32.04810	21.094	21.23	0.0544	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,154.92280	1,333.638	21.25	0.9399	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			35.92280	23.738	21.25	0.0601	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			1,014.28000	1,187.070	21.31	0.9124	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			55.28000	37.170	21.31	0.0876	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call			980.19420	1,151.240	21.33	0.9044	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put			61.19420	41.340	21.33	0.0956	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			946.58120	1,115.774	21.35	0.8959	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			67.58120	45.874	21.35	0.1041	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			938.25460	1,106.966	21.35	0.8936	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			69.25460	47.066	21.35	0.1064	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			913.46400	1,080.693	21.37	0.8868	0.00	0	23,510
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			74.46400	50.793	21.37	0.1132	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			897.09870	1,063.304	21.37	0.8821	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			78.09870	53.404	21.37	0.1179	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			856.96170	1,020.290	21.40	0.8698	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			87.96170	60.390	21.40	0.1302	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			794.59560	952.923	21.43	0.8484	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			105.59560	73.023	21.43	0.1516	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			771.82170	928.148	21.44	0.8399	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			112.82170	78.248	21.44	0.1601	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			764.30610	919.952	21.45	0.8370	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			115.30610	80.052	21.45	0.1630	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			741.99470	895.552	21.46	0.8281	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			122.99470	85.652	21.46	0.1719	42,826.20	500	34,400
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call			670.21830	817.412	21.59	0.7956	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put			151.21830	107.512	21.59	0.2044	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			570.38650	707.244	21.79	0.7419	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			201.38650	147.344	21.79	0.2581	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Call			375.87260	486.263	22.25	0.6006	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Put			356.87260	276.363	22.25	0.3994	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			311.66220	407.717	22.44	0.5372	0.00	0	7,020
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			442.66220	347.817	22.44	0.4628	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			256.66100	340.420	22.74	0.4748	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			537.66100	430.520	22.74	0.5252	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			246.69730	328.241	22.81	0.4626	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			557.69730	448.341	22.81	0.5374	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	16.00	Call		224.72010	301.211	22.97	0.4347	0.00	0	650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put		605.72010	491.311	22.97	0.5653	0.00	0	44,105
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call		210.06960	283.059	23.08	0.4153	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put		641.06960	523.159	23.08	0.5847	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		196.25480	265.839	23.20	0.3964	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		677.25480	555.939	23.20	0.6036	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call		178.25330	243.237	23.36	0.3707	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put		729.25330	603.337	23.36	0.6293	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call		170.99620	234.069	23.43	0.3600	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put		751.99620	624.169	23.43	0.6400	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		164.00320	225.203	23.50	0.3494	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		775.00320	645.303	23.50	0.6506	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call		157.26700	216.633	23.57	0.3391	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put		798.26700	666.733	23.57	0.6609	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call		148.67360	205.651	23.66	0.3257	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put		829.67360	695.751	23.66	0.6743	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call		140.50530	195.164	23.75	0.3126	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put		861.50530	725.264	23.75	0.6874	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call		111.57960	157.842	24.12	0.2638	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put		992.57960	847.942	24.12	0.7362	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		106.78570	151.611	24.19	0.2554	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,017.78570	871.711	24.19	0.7446	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call		103.69550	147.583	24.23	0.2498	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put		1,034.69550	887.683	24.23	0.7502	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		92.14350	132.348	24.41	0.2285	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		1,103.14350	952.448	24.41	0.7715	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call		89.44920	128.734	24.45	0.2234	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put		1,120.44920	968.834	24.45	0.7766	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call		86.82740	125.212	24.49	0.2184	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put		1,137.82740	985.312	24.49	0.7816	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		70.39690	102.934	24.78	0.1856	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		1,261.39690	1,103.034	24.78	0.8144	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call		59.59810	88.079	25.01	0.1627	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put		1,360.59810	1,198.179	25.01	0.8373	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		58.69910	86.833	25.03	0.1608	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		1,369.69910	1,206.933	25.03	0.8392	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call		56.93910	84.391	25.07	0.1569	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		1,387.93910	1,224.491	25.07	0.8431	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		52.75860	78.568	25.17	0.1476	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put		1,433.75860	1,268.668	25.17	0.8524	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call		48.87330	73.127	25.28	0.1388	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put		1,479.87330	1,313.227	25.28	0.8612	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		48.12950	72.082	25.30	0.1371	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,489.12950	1,322.182	25.30	0.8629	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call		45.96480	69.034	25.36	0.1321	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put		1,516.96480	1,349.134	25.36	0.8679	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	17.79	Call		14.57160	24.051	26.64	0.0522	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		2,185.57160	2,004.151	26.64	0.9478	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		10.22610	17.293	26.99	0.0388	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		2,391.22610	2,207.393	26.99	0.9612	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		9.08330	15.484	27.10	0.0351	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		2,460.08330	2,275.584	27.10	0.9649	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call		7.93110	13.644	27.24	0.0313	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put		2,538.93110	2,353.744	27.24	0.9687	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		7.66640	13.219	27.27	0.0304	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		2,558.66640	2,373.319	27.27	0.9696	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call		4.52680	8.085	27.78	0.0193	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put		2,865.52680	2,678.185	27.78	0.9807	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		3.69150	6.682	27.98	0.0162	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		2,984.69150	2,796.782	27.98	0.9838	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call		2.85140	3.768	28.85	0.0094	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put		3,383.85140	3,193.868	28.85	0.9906	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		3,459.24590	3,650.123	30.87	0.9994	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		0.24590	0.223	30.87	0.0006	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		2,710.03340	2,900.847	27.61	0.9973	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		1.03340	0.947	27.61	0.0027	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		2,620.21110	2,811.002	27.16	0.9969	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		1.21110	1.102	27.16	0.0031	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		2,420.72960	2,611.447	26.15	0.9956	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		1.72960	1.547	26.15	0.0044	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		2,331.03410	2,521.705	25.70	0.9949	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		2.03410	1.806	25.70	0.0051	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		2,321.07130	2,511.737	25.65	0.9948	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		2.07130	1.837	25.65	0.0052	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		2,311.10910	2,501.769	25.60	0.9947	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		2.10910	1.869	25.60	0.0053	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		2,121.98430	2,312.499	24.64	0.9925	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		2.98430	2.599	24.64	0.0075	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		2,092.15410	2,282.639	24.49	0.9921	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		3.15410	2.739	24.49	0.0079	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call		1,626.66790	1,816.252	22.12	0.9816	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put		7.66790	6.352	22.12	0.0184	0.00	0	62,394
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call		1,529.11900	1,717.534	21.62	0.9779	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put		10.11900	7.634	21.62	0.0221	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		1,433.27410	1,619.098	21.12	0.9734	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		14.27410	9.198	21.12	0.0266	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call		1,385.83310	1,570.784	21.14	0.9692	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put		16.83310	10.884	21.14	0.0308	0.00	0	28,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Call		1,245.87110	1,427.486	21.20	0.9534	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call		1,123.53470	1,300.397	21.09	0.9321	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put		41.93470	27.697	21.09	0.0679	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call		206.56470	277.868	23.19	0.4036	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	14/06/2016	Foreign Exchange Option	16.09	Put		674.96470	555.168	23.19	0.5964	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call		1,068.13090	1,240.620	21.01	0.9179	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put		53.83090	35.220	21.01	0.0821	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Call		408.38120	519.179	22.21	0.5997	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Put		378.68120	298.279	22.21	0.4003	0.00	0	15,000
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call		1,141.23070	1,313.317	20.62	0.9136	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put		60.03070	40.617	20.62	0.0864	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		698.36910	838.129	21.22	0.7507	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		216.56910	164.629	21.22	0.2493	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call		148.49920	198.473	23.74	0.2785	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put		1,106.69920	964.973	23.74	0.7215	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		143.34400	192.026	23.80	0.2712	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		1,131.54400	988.526	23.80	0.7288	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		102.38640	138.083	24.26	0.1994	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		1,476.48640	1,320.183	24.26	0.8006	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		2,175.80370	2,366.291	23.38	0.9819	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		9.90370	8.391	23.38	0.0181	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call		1,163.37140	1,333.069	20.42	0.8965	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put		77.47140	55.169	20.42	0.1035	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		163.91500	215.695	23.43	0.2882	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		1,118.01500	977.795	23.43	0.7118	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		3,866.31640	4,058.265	28.56	0.9991	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		0.41640	0.365	28.56	0.0009	0.00	0	250
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call		1,054.64620	1,218.657	20.54	0.8658	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put		105.24620	77.157	20.54	0.1342	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call		1,427.21130	1,605.357	20.24	0.9382	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put		44.31130	30.257	20.24	0.0618	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call		1,184.88020	1,352.352	20.21	0.8822	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put		94.28020	69.352	20.21	0.1178	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call		1,206.64660	1,372.428	20.08	0.8692	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put		111.44660	84.228	20.08	0.1308	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call		893.56650	1,039.353	20.33	0.7735	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put		218.36650	171.153	20.33	0.2265	0.00	0	12,000
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call		1,068.93350	1,226.271	20.23	0.8232	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put		163.13350	127.271	20.23	0.1768	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		298.10480	363.687	22.48	0.3609	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		1,136.10480	1,007.787	22.48	0.6391	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		82.81830	105.603	25.21	0.1270	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		2,510.81830	2,339.703	25.21	0.8730	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		199.67430	246.652	23.44	0.2616	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		1,564.47430	1,417.552	23.44	0.7384	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		154.88330	193.368	24.03	0.2130	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		1,839.68330	1,684.268	24.03	0.7870	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		3,967.27500	4,160.941	25.87	0.9968	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		2.07500	1.841	25.87	0.0032	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		2,290.81290	2,480.357	21.57	0.9655	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	27/07/2016	Foreign Exchange Option	13.50	Put		25.61290	21.257	21.57	0.0345	0.00	0	150
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call		1,168.17830	1,326.080	20.04	0.8198	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put		179.87830	143.780	20.04	0.1802	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call		1,053.18720	1,201.570	20.13	0.7666	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put		259.58720	213.970	20.13	0.2334	0.00	0	5,000
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call		988.34380	1,130.449	20.19	0.7438	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put		294.74380	242.849	20.19	0.2562	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		3,121.22970	3,314.392	21.99	0.9873	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		8.72970	7.792	21.99	0.0127	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		777.26850	898.273	20.61	0.6406	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		484.76850	411.673	20.61	0.3594	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		384.25980	455.733	22.18	0.3913	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put		1,169.05980	1,046.533	22.18	0.6087	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call		663.46340	771.426	20.94	0.5716	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put		645.16340	559.026	20.94	0.4284	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call		235.55350	282.214	23.53	0.2622	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put		1,794.05350	1,646.614	23.53	0.7378	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call		656.02360	762.652	20.99	0.5650	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put		664.52360	577.052	20.99	0.4350	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call		0.00000	690.117	21.23	0.5256	3,450,586.50	5,000	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put		0.00000	671.417	21.23	0.4744	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		2,399.81530	2,586.894	20.13	0.9552	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		39.51530	32.394	20.13	0.0448	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		220.52600	263.705	23.96	0.2372	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		2,060.22600	1,909.205	23.96	0.7628	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		190.75830	228.862	24.29	0.2102	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		2,260.45830	2,104.362	24.29	0.7898	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		4,064.99580	4,259.120	24.40	0.9933	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		4.69580	4.620	24.40	0.0067	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call		1,082.87850	1,223.067	19.99	0.7295	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put		352.87850	298.667	19.99	0.2705	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		239.68050	283.959	23.89	0.2418	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		2,143.98050	1,993.359	23.89	0.7582	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		2,439.64150	2,625.468	19.59	0.9534	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		43.94150	34.868	19.59	0.0466	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		2,255.57490	2,438.765	19.59	0.9386	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		59.87490	48.165	19.59	0.0614	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		248.35020	293.988	23.81	0.2490	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		2,092.65020	1,943.388	23.81	0.7510	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		2,191.40120	2,373.158	19.57	0.9308	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		69.20120	55.958	19.57	0.0692	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		329.05180	384.551	23.08	0.3097	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put		1,726.85180	1,587.350	23.08	0.6903	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call		250.04040	295.332	23.89	0.2467	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put		2,144.64040	1,994.832	23.89	0.7533	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call		2,451.05970	2,636.728	19.54	0.9523	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			45.65970	36.228	19.54	0.0477	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,280.09180	1,429.164	19.85	0.7644	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			311.79180	265.563	19.85	0.2356	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			157.72760	187.571	25.06	0.1643	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,949.42760	2,783.971	25.06	0.8357	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,668.67260	2,856.769	19.31	0.9640	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			33.97260	26.569	19.31	0.0360	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,659.25680	2,847.247	19.31	0.9635	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			34.55680	27.047	19.31	0.0365	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,649.85000	2,837.730	19.31	0.9629	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			35.15000	27.531	19.31	0.0371	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,633.22800	1,796.773	19.55	0.8398	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			195.62800	163.473	19.55	0.1602	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			1,275.42190	1,422.504	19.86	0.7540	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			337.82190	289.204	19.86	0.2460	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,662.23230	2,851.513	19.15	0.9624	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			34.63230	28.213	19.15	0.0376	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			2,303.68410	2,487.494	19.28	0.9346	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			66.08410	54.194	19.28	0.0654	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			645.14440	737.635	21.36	0.4978	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			977.54440	874.335	21.36	0.5022	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			1,557.53470	1,717.750	19.60	0.8241	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			219.93470	184.450	19.60	0.1759	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,483.85740	1,640.953	19.67	0.8076	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			246.25740	207.653	19.67	0.1924	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			0.00000	605.364	21.91	0.4293	768,812.79	1,270	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			0.00000	1,112.064	21.91	0.5707	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			930.16330	1,049.486	20.42	0.6338	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			592.56330	516.186	20.42	0.3662	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			0.00000	996.666	20.56	0.6130	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			0.00000	563.366	20.56	0.3870	357,737.47	635	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			466.35070	537.977	22.24	0.3917	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,388.75070	1,264.677	22.24	0.6083	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			613.95830	703.131	21.49	0.4806	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,036.35830	929.831	21.49	0.5194	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			565.18860	649.009	21.72	0.4526	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,137.58860	1,025.709	21.72	0.5474	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			296.93330	346.824	23.60	0.2726	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,059.33330	1,913.524	23.60	0.7274	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			520.22100	598.910	21.94	0.4257	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,242.62100	1,125.610	21.94	0.5743	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			508.84120	586.203	22.00	0.4188	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			1,271.24120	1,152.903	22.00	0.5812	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			118.26630	135.488	26.24	0.1191	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,730.66630	3,552.188	26.24	0.8809	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			432.41460	499.291	22.46	0.3691	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,494.81460	1,365.991	22.46	0.6309	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			331.20580	384.474	23.28	0.2975	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,893.60580	1,751.174	23.28	0.7025	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,728.14970	2,918.167	19.13	0.9663	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			30.54970	24.867	19.13	0.0337	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,681.02340	2,870.522	19.14	0.9635	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			33.42340	27.222	19.14	0.0365	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,671.62360	2,861.014	19.15	0.9630	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			34.02360	27.714	19.15	0.0370	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			226.55360	265.091	24.50	0.2100	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,669.95360	2,512.291	24.50	0.7900	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,173.10050	4,369.587	22.61	0.9912	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			6.50050	6.786	22.61	0.0088	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,518.05340	2,704.897	18.99	0.9482	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			51.45340	42.097	18.99	0.0518	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			245.90610	287.273	24.28	0.2251	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,529.30610	2,374.473	24.28	0.7749	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			259.54450	299.300	24.69	0.2132	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,972.84450	2,814.500	24.69	0.7868	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			250.65190	289.190	24.80	0.2069	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,043.95190	2,884.390	24.80	0.7931	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,265.91710	4,463.942	21.70	0.9891	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			9.21710	9.142	21.70	0.0109	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,621.39010	2,800.103	17.95	0.9471	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			64.69010	45.303	17.95	0.0529	0.00	0	150
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			844.93250	944.454	21.18	0.5281	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,049.63250	950.254	21.18	0.4719	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			822.63740	920.236	21.27	0.5182	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,087.33740	986.036	21.27	0.4818	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			1,532.93420	1,682.111	19.73	0.7586	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			387.63420	337.911	19.73	0.2414	0.00	0	8,695
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,745.38700	2,926.878	18.11	0.9361	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			81.98700	63.279	18.11	0.0639	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			273.07970	311.328	25.17	0.2016	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,509.67970	3,347.728	25.17	0.7984	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,375.97090	4,576.840	21.19	0.9859	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			12.57090	13.240	21.19	0.0141	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,605.59970	3,803.792	18.75	0.9719	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			29.69970	26.492	18.75	0.0281	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,595.85890	3,793.980	18.73	0.9717	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			29.95890	26.680	18.73	0.0283	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,586.12020	3,784.171	18.70	0.9715	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			30.22020	26.871	18.70	0.0285	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,000.12650	3,182.670	17.48	0.9499	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			67.72650	48.570	17.48	0.0501	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,991.17400	3,173.532	17.50	0.9492	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			68.77400	49.432	17.50	0.0508	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,955.48440	3,137.093	17.56	0.9463	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,720.83530	10,523.070	28.15	0.9854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,446.04720	4,647.753	20.44	0.9857	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			13.64720	13.653	20.44	0.0143	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,072.16980	3,256.177	17.36	0.9555	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			59.76980	42.077	17.36	0.0445	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,259.17940	5,091.574	28.15	0.8627	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,009.09090	3,191.820	17.47	0.9506	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			66.69090	47.720	17.47	0.0494	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			88.52890	107.306	28.15	0.0735	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,866.12890	6,683.206	28.15	0.9265	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			13.23530	17.170	28.15	0.0146	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,895.66060	4,726.889	27.95	0.8445	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			218.38870	255.992	28.15	0.1523	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,985.98870	4,821.892	28.15	0.8477	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			196.68670	231.463	28.15	0.1402	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,204.28670	5,037.363	28.15	0.8598	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			191.57940	225.674	28.15	0.1373	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,334.71050	4,161.528	26.78	0.8225	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			263.67890	291.770	26.90	0.1751	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,391.27890	4,217.670	26.90	0.8249	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			238.12130	266.194	27.76	0.1588	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,805.72130	4,632.094	27.76	0.8412	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			228.06060	260.989	27.95	0.1555	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,006.54870	3,836.063	26.10	0.8072	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			280.45770	310.629	26.35	0.1869	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,128.05770	3,956.529	26.35	0.8131	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			275.46080	305.014	26.51	0.1834	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,203.06080	4,030.914	26.51	0.8166	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			267.11050	295.628	26.78	0.1775	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,774.25750	3,605.942	25.61	0.7950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			302.96010	335.895	25.71	0.2025	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,820.56010	3,651.795	25.71	0.7975	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			298.63030	331.035	25.83	0.1995	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,876.23030	3,706.935	25.83	0.8005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			288.94870	320.163	26.10	0.1928	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,139.29400	2,985.257	24.52	0.7508	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			353.11090	398.655	24.71	0.2383	0.00	0	81,095
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,270.71090	3,114.555	24.71	0.7617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			343.79440	385.549	24.83	0.2313	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,361.39440	3,201.450	24.83	0.7687	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			306.65750	340.042	25.61	0.2050	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,668.50250	2,523.194	23.81	0.7060	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			386.09380	435.376	24.37	0.2575	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,043.69380	2,891.276	24.37	0.7425	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	18.98	Call			374.26220	422.214	24.49	0.2507	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,121.86220	2,968.114	24.49	0.7493	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			371.69400	419.357	24.52	0.2492	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,347.01710	2,208.910	23.31	0.6692	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			511.85490	574.668	23.37	0.3268	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			2,379.45490	2,240.568	23.37	0.6732	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			457.41790	514.509	23.76	0.2976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,635.01790	2,490.409	23.76	0.7024	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			450.90250	507.294	23.81	0.2940	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			0.00000	1,900.014	22.80	0.6269	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			595.80840	666.838	22.84	0.3697	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,053.40840	1,922.738	22.84	0.6303	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			531.00450	595.784	23.24	0.3368	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,298.60450	2,161.684	23.24	0.6632	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			519.41710	583.010	23.31	0.3308	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			0.00000	1,391.146	21.83	0.5401	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			783.95590	871.991	21.84	0.4586	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,511.55590	1,397.891	21.84	0.5414	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			637.37450	711.871	22.59	0.3901	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,914.97450	1,787.771	22.59	0.6099	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			0.00000	674.114	22.80	0.3731	30,469,952.80	45,200	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,373.77480	1,266.595	21.59	0.5142	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			823.81350	916.013	21.68	0.4761	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,421.41350	1,311.913	21.68	0.5239	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			799.03160	888.623	21.78	0.4653	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,476.63160	1,364.523	21.78	0.5347	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			0.00000	875.246	21.83	0.4599	87,524.60	100	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,185.27380	1,086.272	21.23	0.4729	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			925.68560	1,026.670	21.30	0.5184	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,223.28560	1,122.570	21.30	0.4816	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			869.56040	966.059	21.50	0.4956	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,327.16040	1,221.959	21.50	0.5044	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			846.17480	940.695	21.59	0.4858	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			907.09200	821.821	20.65	0.4020	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,053.38410	1,164.107	20.90	0.5674	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,020.98410	930.007	20.90	0.4326	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			973.98890	1,078.757	21.14	0.5374	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,141.58890	1,044.657	21.14	0.4626	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			947.67380	1,050.372	21.23	0.5271	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			684.91460	612.354	20.12	0.3347	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,232.19440	1,354.471	20.40	0.6291	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			799.79440	720.371	20.40	0.3709	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			0.00000	1,324.186	20.48	0.6197	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			0.00000	750.086	20.48	0.3803	16,951,954.90	22,600	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,139.49200	1,255.921	20.65	0.5980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			524.16380	466.492	19.77	0.2790	0.00	0	3,500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		1,438.45370	1,572.724	19.91	0.6920	0.00	0	81,095
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		606.05370	538.624	19.91	0.3080	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		1,384.21200	1,515.460	20.04	0.6763	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		651.81200	581.360	20.04	0.3237	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		1,347.31460	1,476.454	20.12	0.6653	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		438.83630	389.172	19.65	0.2452	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		1,678.13860	1,829.644	19.66	0.7520	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		445.73860	395.544	19.66	0.2480	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		1,552.43750	1,697.043	19.77	0.7225	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		520.03750	462.943	19.77	0.2775	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		1,546.56380	1,690.592	19.77	0.7210	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		349.30650	306.891	19.49	0.2060	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		1,812.16700	1,968.910	19.55	0.7803	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		379.76700	334.809	19.55	0.2197	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		1,737.61040	1,891.498	19.61	0.7649	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		415.21040	367.398	19.61	0.2351	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		1,691.23630	1,843.272	19.65	0.7548	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		173.78950	140.753	18.56	0.1157	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		2,025.72440	2,188.295	19.33	0.8207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		293.32440	254.195	19.33	0.1793	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		1,931.37020	2,092.404	19.45	0.8033	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		328.97020	288.304	19.45	0.1967	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		1,881.70650	2,040.991	19.49	0.7940	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		73.08440	52.993	17.56	0.0537	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		2,823.43330	3,002.160	17.79	0.9343	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		91.03330	68.060	17.79	0.0657	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		2,652.07880	2,826.826	18.10	0.9161	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		119.67880	92.726	18.10	0.0839	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		2,406.18950	2,574.853	18.56	0.8843	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		1,588.04210	1,725.520	20.02	0.6641	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		817.14210	746.420	20.02	0.3359	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		698.25240	771.613	23.25	0.3603	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		2,617.35240	2,482.513	23.25	0.6397	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,799.83670	1,947.776	19.75	0.7135	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		648.93670	588.676	19.75	0.2865	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		1,608.10100	1,747.901	20.00	0.6693	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		797.20100	728.801	20.00	0.3307	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		535.25290	593.711	24.34	0.2877	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		3,404.35290	3,254.611	24.34	0.7123	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		1,157.24650	1,266.860	21.25	0.5345	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		1,396.34650	1,297.760	21.25	0.4655	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		1,070.06320	1,173.536	21.54	0.5048	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		1,559.16320	1,454.436	21.54	0.4952	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		355.81310	389.894	27.40	0.1908	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		5,264.91310	5,090.794	27.40	0.8092	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		696.23520	769.419	23.26	0.3594	0.00	0	7,160

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			2,625.33520	2,490.319	23.26	0.6406	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			593.96150	657.940	23.91	0.3146	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,083.06150	2,938.840	23.91	0.6854	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,877.74500	2,028.777	19.66	0.7301	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			596.84500	539.677	19.66	0.2699	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,811.65700	1,960.071	19.74	0.7161	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			640.75700	580.971	19.74	0.2839	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,805.73930	1,953.916	19.75	0.7148	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			644.83930	584.816	19.75	0.2852	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			0.00000	2,085.666	20.19	0.6793	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			0.00000	841.066	20.19	0.3207	2,653,563.55	3,155	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,083.52370	2,238.312	19.96	0.7094	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			785.92370	723.712	19.96	0.2906	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,077.86300	2,232.486	19.97	0.7083	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			790.26300	727.886	19.97	0.2917	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,072.21550	2,226.674	19.98	0.7072	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			794.61550	732.074	19.98	0.2928	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			0.00000	812.489	24.37	0.3266	2,563,403.11	3,155	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			0.00000	3,497.889	24.37	0.6734	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,560.94160	1,683.625	22.16	0.5364	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			1,933.54160	1,846.025	22.16	0.4636	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,557.43830	1,679.948	22.17	0.5356	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			1,940.03830	1,852.348	22.17	0.4644	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,564.44600	1,687.318	22.15	0.5373	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			1,927.04600	1,839.718	22.15	0.4627	0.00	0	0
<b>Total \$ / R Option</b>												<b>57,921,216.92</b>	<b>84,115</b>	<b>1,984,740</b>
<b>Total \$ / R</b>												<b>2,431,628,753.82</b>	<b>232,810</b>	<b>2,885,480</b>
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.80990		15.61900			0.0000	1,486,130.60	94	881
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.13330		15.93760			0.0000	548,532.20	34	329
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.43410		16.23240			0.0000	49,302.30	3	42
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.71910		16.51090			0.0000	0.00	0	51
<b>Total \$ / R MAXI Future</b>												<b>2,083,965.10</b>	<b>131</b>	<b>1,303</b>
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			218,167.28350	237,224.034	24.94	0.9933	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			267.28350	234.034	24.94	0.0067	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			217,172.22930	236,228.142	24.89	0.9932	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			272.22930	238.142	24.89	0.0068	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			216,177.27110	235,232.333	24.84	0.9931	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			277.27110	242.333	24.84	0.0069	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			128,205.74220	142,948.908	19.85	0.7559	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			33,445.74220	28,618.908	19.85	0.2441	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			127,542.18590	142,250.373	19.86	0.7540	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			33,782.18590	28,920.373	19.86	0.2460	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			126,880.82020	141,554.237	19.86	0.7521	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Put			34,120.82020	29,224.237	19.86	0.2479	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Call			168,702.82930	183,786.087	19.69	0.7531	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Put			44,462.82930	39,376.087	19.69	0.2469	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Call			168,054.02470	183,110.569	19.69	0.7516	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Put			44,814.02470	39,700.570	19.69	0.2484	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			167,406.94900	182,436.746	19.70	0.7502	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			45,166.94900	40,026.746	19.70	0.2498	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Put			155,916.32110	145,443.621	21.54	0.4952	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Call			106,673.11610	116,995.594	21.55	0.5036	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Put			156,583.11610	146,085.594	21.55	0.4964	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Call			107,340.67370	117,712.232	21.53	0.5060	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Put			155,250.67370	144,802.232	21.53	0.4940	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Call			107,006.32110	117,353.621	21.54	0.5048	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>2,083,965.10</b>	<b>131</b>	<b>1,303</b>
£ / R	On	31/05/2016	Foreign Exchange Future			23.05280		22.54690			0.0000	46,105.60	2	123
£ / R	On	13/06/2016	Foreign Exchange Future			23.10540		22.59790			0.0000	11,021,275.80	477	56,772
£ / R	On	08/09/2016	Foreign Exchange Future			23.53640		23.01730			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			23.59090		23.07000			0.0000	8,988,132.90	381	25,208
£ / R	On	19/12/2016	Foreign Exchange Future			24.05050		23.51410			0.0000	0.00	0	152
£ / R	On	13/03/2017	Foreign Exchange Future			24.49270		23.94180			0.0000	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Future			24.72770		24.16700			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			24.97180		24.40160			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>20,055,514.30</b>	<b>860</b>	<b>82,328</b>
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Call			1,007.59890	1,492.841	19.03	0.9692	0.00	0	0
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Put			30.69890	10.041	19.03	0.0308	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,124.12260	2,623.112	21.30	0.9839	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			16.22260	7.712	21.30	0.0161	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,114.32210	2,613.249	21.28	0.9836	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			16.42210	7.849	21.28	0.0164	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,104.52420	2,603.389	21.26	0.9833	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			16.62420	7.989	21.26	0.0167	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			49.15740	112.483	19.72	0.1758	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,751.25740	1,307.083	19.72	0.8242	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			4.58660	7.788	23.45	0.0154	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			3,906.68660	3,402.388	23.45	0.9846	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,432.87010	1,769.162	19.93	0.7103	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			685.57010	502.762	19.93	0.2897	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			294.85990	395.066	22.25	0.2434	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,127.55990	2,708.666	22.25	0.7566	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,140.58910	2,558.410	19.69	0.8435	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			323.28910	222.010	19.69	0.1565	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,444.25050	1,782.415	19.93	0.7131	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			676.95050	496.015	19.93	0.2869	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,438.55460	1,775.783	19.93	0.7117	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			681.25460	499.383	19.93	0.2883	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,122.57360	1,402.997	20.09	0.6070	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,062.57360	822.097	20.09	0.3930	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			430.02150	557.737	21.62	0.3114	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			2,660.02150	2,266.837	21.62	0.6886	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			1,374.39420	1,694.135	19.81	0.6800	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			199.51420	145.116	20.06	0.1047	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			804.39420	603.235	19.81	0.3200	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,131.71280	1,413.662	20.08	0.6099	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,051.71280	812.762	20.08	0.3901	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,127.13590	1,408.322	20.09	0.6084	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,057.13590	817.422	20.09	0.3916	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			2,759.51420	3,226.016	20.06	0.8953	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,840.08030	2,181.275	19.07	0.6866	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			965.98030	770.775	19.07	0.3134	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,834.79940	2,175.134	19.07	0.6855	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			970.69940	774.634	19.07	0.3145	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			1,072.31940	1,299.132	20.15	0.4873	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			41.27100	37.746	23.05	0.0224	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			56.89420	51.607	19.88	0.0338	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			2,607.34380	3,023.695	18.69	0.8113	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			503.24380	383.195	18.69	0.1887	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,652.87460	1,965.952	19.23	0.6456	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,148.77460	925.452	19.23	0.3544	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			6,425.37100	6,958.246	23.05	0.9776	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,018.21940	1,708.632	20.15	0.5127	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			511.26200	631.668	21.82	0.2764	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			3,937.16200	3,521.168	21.82	0.7236	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,845.38060	2,187.421	19.07	0.6877	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			961.28060	766.921	19.07	0.3123	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			5,160.99420	5,692.107	19.88	0.9662	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,780.20240	2,078.498	19.33	0.6039	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			1,588.40240	1,335.798	19.33	0.3961	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,775.92010	2,073.689	19.33	0.6030	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			1,594.12010	1,340.989	19.33	0.3970	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,784.48600	2,083.318	19.32	0.6049	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			1,582.68600	1,330.618	19.32	0.3951	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,911.20630	2,213.806	19.33	0.6017	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			1,724.20630	1,466.106	19.33	0.3983	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			371.60000	941.800		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			361.60000	931.800		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			381.60000	951.800		1.0000	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>46,732</b>
<b>Total £ / R</b>												<b>20,055,514.30</b>	<b>860</b>	<b>129,060</b>
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14432		0.14346			0.0000	0.00	0	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14776		0.14687			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.15107		0.15013			0.0000	0.00	0	6,041
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,988</b>
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			0.14260	0.063	20.38	0.0003	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,349.26300	1,434.211	16.96	0.9901	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			3.56300	2.212	16.96	0.0099	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,345.70310	3,432.002	23.94	1.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.00310	0.002	23.94	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,345.84260	2,432.064	20.38	0.9997	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,688.89610	3,777.808	18.92	0.9968	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			2.19610	1.608	18.92	0.0032	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,694.85880	2,781.695	15.98	0.9887	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			8.15880	5.495	15.98	0.0113	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,745.97860	1,820.416	15.51	0.9281	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			59.27860	44.216	15.51	0.0719	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00030	0.000	26.01	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			25,986.80030	25,892.500	26.01	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00020	0.000	26.01	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			26,986.80020	26,892.500	26.01	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00010	0.000	26.01	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			27,986.80010	27,892.500	26.01	1.0000	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>11,988</b>
€ / R	On	25/05/2016	Foreign Exchange Future			17.78190		17.65670			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.79000		17.66400			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			17.80360		17.67730			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			17.84820		17.72140			0.0000	609,962,235.00	34,175	107,460
€ / R	On	19/09/2016	Foreign Exchange Future			18.27430		18.14190			0.0000	0.00	0	12,695
€ / R	On	19/12/2016	Foreign Exchange Future			18.67870		18.53870			0.0000	22,246,331.70	1,191	12,558
€ / R	On	13/03/2017	Foreign Exchange Future			19.07180		18.92460			0.0000	0.00	0	4,000
<b>Total € / R Future</b>												<b>632,208,566.70</b>	<b>35,366</b>	<b>136,788</b>
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			20.83810	27.423	26.41	0.0919	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,044.13810	925.523	26.41	0.9081	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			32.99750	42.758	26.11	0.1210	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,048.99750	932.758	26.11	0.8790	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			597.74750	698.686	22.48	0.8018	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			110.44750	85.086	22.48	0.1982	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			2,030.46220	2,156.123	23.51	0.9810	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			9.06220	7.923	23.51	0.0190	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,774.80420	1,899.304	22.09	0.9729	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			385.61330	455.388	22.44	0.5337	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			454.21330	397.188	22.44	0.4663	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,466.30310	2,592.816	25.91	0.9893	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			4.90310	4.616	25.91	0.0107	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,476.23690	2,602.762	25.96	0.9894	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			27.14560	35.762	26.03	0.0674	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,155.74560	2,037.562	26.03	0.9326	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			1,156.44960	1,271.473	21.66	0.8947	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			65.04960	53.273	21.66	0.1053	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,522.64010	3,649.485	31.40	0.9972	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			135.62880	113.246	21.74	0.1926	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			13.40420	11.104	22.09	0.0271	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			857.02880	961.446	21.74	0.8074	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			1.24010	1.285	31.40	0.0028	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,486.17160	2,612.708	26.02	0.9895	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			4.77160	4.508	26.02	0.0105	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			4.83690	4.562	25.96	0.0106	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,225.11580	3,352.880	20.52	0.9584	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			43.21580	38.580	20.52	0.0416	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			1,523.31740	1,628.311	20.56	0.7464	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			381.41740	354.011	20.56	0.2536	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,243.97760	3,371.839	20.53	0.9594	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			42.07760	37.539	20.53	0.0406	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,234.54410	3,362.357	20.52	0.9589	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			42.64410	38.057	20.52	0.0411	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,093.63670	2,207.622	20.16	0.7655	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			454.93670	428.922	20.16	0.2345	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,032.25250	2,144.969	20.19	0.7546	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			483.55250	456.269	20.19	0.2454	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			388.96190	423.449	24.58	0.2269	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			490.06410	462.496	20.20	0.2479	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			553.32810	599.722	23.46	0.3059	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,750.26190	3,644.749	24.58	0.7731	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,456.89010	2,577.394	20.07	0.8217	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			318.19010	298.694	20.07	0.1783	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,814.62810	2,721.022	23.46	0.6941	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,025.50120	2,138.078	20.19	0.7534	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			486.80120	459.378	20.19	0.2466	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,018.76410	2,131.196	20.20	0.7521	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,529.34590	1,621.189	20.89	0.5798	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,294.74590	1,239.389	20.89	0.4202	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,525.07060	1,616.760	20.90	0.5787	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,300.47060	1,244.960	20.90	0.4213	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,520.80040	1,612.342	20.91	0.5776	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,306.20040	1,250.542	20.91	0.4224	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>41,922</b>
<b>Total € / R</b>												<b>632,208,566.70</b>	<b>35,366</b>	<b>178,710</b>
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.49160		11.46230			0.0000	4,757,522.40	414	6,829
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.68220		11.65120			0.0000	0.00	0	1,681
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.86620		11.83250			0.0000	4,627,818.00	390	822
AU\$ / R	On	13/03/2017	Foreign Exchange Future			12.04420		12.00730			0.0000	0.00	0	4,485
<b>Total AU\$ / R Future</b>												<b>9,385,340.40</b>	<b>804</b>	<b>13,817</b>
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			2.97150	3.066	21.96	0.0128	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,385.09120	1,414.492	22.08	0.9879	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			2.79120	2.892	22.08	0.0121	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,375.17990	1,404.577	22.02	0.9875	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			2.87990	2.977	22.02	0.0125	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,365.27150	1,394.666	21.96	0.9872	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			53.12330	52.534	17.87	0.0893	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,512.46190	1,542.958	17.91	0.9133	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			51.26190	50.758	17.91	0.0867	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,503.38500	1,533.839	17.89	0.9120	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			52.18500	51.639	17.89	0.0880	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,494.32330	1,524.734	17.87	0.9107	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,335.43240	1,365.129	17.19	0.8062	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			182.93240	178.929	17.19	0.1938	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,351.02290	1,380.786	17.20	0.8100	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			178.52290	174.586	17.20	0.1900	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,343.21630	1,372.949	17.20	0.8081	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			180.71630	176.749	17.20	0.1919	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			766.27400	793.544	17.11	0.5531	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			698.97400	689.344	17.11	0.4469	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			761.71680	788.951	17.12	0.5510	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			704.41680	694.751	17.12	0.4490	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			757.18600	784.380	17.13	0.5489	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			709.88600	700.180	17.13	0.4511	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>9,385,340.40</b>	<b>804</b>	<b>13,817</b>
CAD/ R	On	13/06/2016	Foreign Exchange Future			12.22080		12.10820			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.47060		12.35510			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 CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,243.56600	1,355.210	21.08	0.9826	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			5.36600	4.411	21.08	0.0174	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,233.73440	1,345.344	21.03	0.9821	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			5.53440	4.544	21.03	0.0179	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,223.90810	1,335.481	20.98	0.9815	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			5.70810	4.681	20.98	0.0185	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			478.77230	546.704	17.32	0.5488	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			503.67230	456.104	17.32	0.4512	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			474.52880	541.889	17.33	0.5457	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			509.42880	461.289	17.33	0.4543	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			470.31460	537.105	17.33	0.5425	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			515.21460	466.505	17.33	0.4575	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	13/06/2016	Foreign Exchange Future			16.12250		16.01560			0.0000	0.00	0	5,055
CHF / R	On	19/09/2016	Foreign Exchange Future			16.53230		16.42050			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>5,055</b>
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,640.97370	1,745.524	23.44	0.9677	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			15.37370	13.024	23.44	0.0323	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,631.19060	1,735.701	23.38	0.9673	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			15.59060	13.202	23.38	0.0327	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,621.54730	1,725.882	23.32	0.9668	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			15.94730	13.382	23.32	0.0332	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			717.94590	783.178	21.21	0.5115	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			897.44590	850.878	21.21	0.4885	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			714.07680	779.092	21.23	0.5096	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			903.57680	856.792	21.23	0.4904	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			710.23080	775.021	21.24	0.5076	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			909.73080	862.721	21.24	0.4924	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			2.40720		2.38440			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.44170		2.41930			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>230</b>
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,627.03300	1,838.148	22.42	0.9045	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			83.03300	66.148	22.42	0.0955	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,804.23720	2,020.531	22.53	0.9266	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			60.23720	48.531	22.53	0.0734	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,714.89780	1,928.770	22.48	0.9161	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			70.89780	56.770	22.48	0.0839	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,321.79610	1,217.953	20.69	0.4872	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			973.79830	1,091.450	20.73	0.4994	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,380.79830	1,274.450	20.73	0.5006	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			934.12340	1,049.285	20.77	0.4862	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,441.12340	1,332.285	20.77	0.5138	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1,014.79610	1,134.953	20.69	0.5128	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			2.40250		2.38350			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.46050		2.44080			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			15.40510	18.221	27.50	0.0265	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,851.76240	3,044.788	27.08	0.9712	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			16.76240	19.788	27.08	0.0288	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,049.17200	3,241.790	27.91	0.9757	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			14.17200	16.790	27.91	0.0243	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,950.40510	3,143.221	27.50	0.9735	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,507.61070	1,632.741	22.16	0.6140	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			999.61070	927.741	22.16	0.3860	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,456.21820	1,578.990	22.20	0.6015	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,048.21820	973.990	22.20	0.3985	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,406.13960	1,526.546	22.23	0.5889	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,098.13960	1,021.546	22.23	0.4111	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.03660		2.01250			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.07970		2.05490			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.11830		2.09270			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.15380		2.12750			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			148.20610	204.962	23.45	0.2709	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,223.20610	1,038.962	23.45	0.7291	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			132.25230	184.018	23.62	0.2483	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,307.25230	1,118.018	23.62	0.7517	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			117.91240	165.041	23.79	0.2272	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,392.91240	1,199.041	23.79	0.7728	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			733.43620	839.344	21.07	0.4622	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,384.43620	1,242.344	21.07	0.5378	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			701.04730	803.048	21.16	0.4475	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,452.04730	1,306.048	21.16	0.5525	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			670.00260	768.178	21.26	0.4330	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,521.00260	1,371.178	21.26	0.5670	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,201.95970	1,331.897	20.68	0.5296	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,474.95970	1,348.897	20.68	0.4704	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,164.30960	1,290.858	20.76	0.5180	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,537.30960	1,407.858	20.76	0.4820	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,127.79690	1,250.992	20.83	0.5065	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,600.79690	1,467.992	20.83	0.4935	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,517.96640	1,660.875	20.55	0.5508	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,642.96640	1,522.875	20.55	0.4492	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,478.20450	1,618.308	20.61	0.5409	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,703.20450	1,580.308	20.61	0.4591	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,440.42000	1,577.562	20.68	0.5312	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			1,765.42000	1,639.562	20.68	0.4688	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			0.15590		0.15420			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15560		0.15430			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15610		0.15400			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
NGN / R	On	13/06/2016	Foreign Exchange Future			0.07470		0.07340			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06250		0.06070			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05910		0.05780			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			10.69780		10.66600			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.86140		10.82790			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			11.02100		10.98550			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,657.25110	1,689.117	25.66	0.9945	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			1.25110	1.317	25.66	0.0055	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,677.18600	1,709.052	25.81	0.9948	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			1.18600	1.252	25.81	0.0052	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,667.21810	1,699.084	25.73	0.9946	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			1.21810	1.284	25.73	0.0054	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,424.50090	1,457.171	18.88	0.9049	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			56.60090	55.771	18.88	0.0951	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,415.61860	1,448.240	18.87	0.9034	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			57.71860	56.840	18.87	0.0966	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,406.75290	1,439.326	18.87	0.9018	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			58.85290	57.926	18.87	0.0982	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			683.25660	708.360	18.51	0.5719	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			547.75660	537.360	18.51	0.4281	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			678.42940	703.443	18.51	0.5693	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			552.92940	542.443	18.51	0.4307	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			673.62540	698.556	18.52	0.5668	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			558.12540	547.556	18.52	0.4332	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	13/06/2016	Foreign Exchange Future			1.40270		1.39740			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.42020		1.41470			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.43570		1.43010			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.44760		1.44170			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			774.00000	827.000		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			674.00000	727.000		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			574.00000	627.000		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	2.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			53.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			147.00000	202.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			47.00000	102.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			201.00000	257.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			101.00000	157.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			301.00000	357.000		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			217.00000	276.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			117.00000	176.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			17.00000	76.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			0.00000	0.000		0.0000	0.00	0	0
<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			1.12890		1.13460			0.0000	0.00	0	13,410
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.13270		1.13830			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.13660		1.14210			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>13,410</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>13,410</b>
RAIN	On	13/06/2016	Foreign Exchange Future			27,870.43000		27,600.49000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			28,444.16000		28,168.55000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	13/06/2016	Foreign Exchange Future			11.47310		11.41860			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.68830		11.63430			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,233.99700	1,288.162	21.97	0.9799	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			5.39700	5.062	21.97	0.0201	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,224.16560	1,278.316	21.91	0.9793	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			5.56560	5.215	21.91	0.0207	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,214.33950	1,268.474	21.86	0.9787	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			5.73950	5.374	21.86	0.0213	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			501.75130	535.416	18.48	0.5431	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			487.45130	467.116	18.48	0.4569	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			497.15650	530.668	18.49	0.5399	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			492.85650	472.368	18.49	0.4601	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			492.59130	525.952	18.50	0.5368	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			498.29130	477.652	18.50	0.4632	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			5.29210		5.23950			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.26500		5.21280			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			483.26330	536.071	21.82	0.9677	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			3.76330	3.971	21.82	0.0323	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			473.56060	526.314	21.69	0.9658	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			4.06060	4.214	21.69	0.0342	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			463.87990	516.573	21.56	0.9638	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			4.37990	4.473	21.56	0.0362	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			172.19600	199.439	16.49	0.5152	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			229.39600	204.439	16.49	0.4848	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			180.68150	208.720	16.46	0.5310	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			217.88150	193.720	16.46	0.4690	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			176.39950	204.040	16.48	0.5231	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			223.59950	199.040	16.48	0.4769	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			1.50370		1.52540			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.44320		1.45770			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>3 037 440 923.40</b>	<b>185,856</b>	<b>1,178,010</b>
<b>Total Options</b>												<b>57 921 216.92</b>	<b>84,115</b>	<b>2,073,394</b>
<b>Grand Total:</b>												<b>3,095,362,140.32</b>	<b>269,971</b>	<b>3,251,404</b>