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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/05/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 23/05/2016 Foreign Exchange Future			15.73040		15.71830			0.0000	0.00	0	0
\$ / R On 24/05/2016 Foreign Exchange Future			15.77510		15.71830			0.0000	0.00	0	0
\$ / R On 25/05/2016 Foreign Exchange Future			15.77510		15.71830			0.0000	0.00	0	285
\$ / R On 27/05/2016 Foreign Exchange Future			15.77780		15.72360			0.0000	0.00	0	1,000
\$ / R On 30/05/2016 Foreign Exchange Future			15.78590		15.73170			0.0000	2,936,177.40	186	744
\$ / R On 31/05/2016 Foreign Exchange Future			15.78860		15.73430			0.0000	17,146,419.60	1,086	2,464
\$ / R On 01/06/2016 Foreign Exchange Future			15.79120		15.73700			0.0000	0.00	0	0
\$ / R On 06/06/2016 Foreign Exchange Future			15.80520		15.75350			0.0000	0.00	0	0
\$ / R On 07/06/2016 Foreign Exchange Future			15.80810		15.75670			0.0000	0.00	0	0
\$ / R On 08/06/2016 Foreign Exchange Future			15.81090		15.76000			0.0000	0.00	0	300
\$ / R On 09/06/2016 Foreign Exchange Future			15.81370		15.76330			0.0000	0.00	0	264
\$ / R On 13/06/2016 Foreign Exchange Future			15.82500		15.77650			0.0000	453,085,575.00	28,631	623,031
\$ / R On 14/06/2016 Foreign Exchange Future			15.82780		15.77970			0.0000	0.00	0	0
\$ / R On 15/06/2016 Foreign Exchange Future			15.83070		15.78300			0.0000	0.00	0	0
\$ / R On 17/06/2016 Foreign Exchange Future			15.83630		15.78960			0.0000	0.00	0	0
\$ / R On 21/06/2016 Foreign Exchange Future			15.84760		15.80280			0.0000	0.00	0	0
\$ / R On 24/06/2016 Foreign Exchange Future			15.85610		15.81260			0.0000	0.00	0	0
\$ / R On 28/06/2016 Foreign Exchange Future			15.86820		15.82520			0.0000	0.00	0	0
\$ / R On 29/06/2016 Foreign Exchange Future			15.87180		15.82830			0.0000	0.00	0	0
\$ / R On 30/06/2016 Foreign Exchange Future			15.87540		15.83140			0.0000	285,757.20	18	1,012
\$ / R On 05/07/2016 Foreign Exchange Future			15.89340		15.84710			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	12/07/2016	Foreign Exchange Future			15.91850		15.86910			0.0000	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Future			15.92930		15.87850			0.0000	0.00	0	370
\$ / R	On	26/07/2016	Foreign Exchange Future			15.96850		15.91300			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.97160		15.91610			0.0000	0.00	0	2,110
\$ / R	On	28/07/2016	Foreign Exchange Future			15.97470		15.91920			0.0000	0.00	0	265
\$ / R	On	05/08/2016	Foreign Exchange Future			15.99980		15.94400			0.0000	0.00	0	1,900
\$ / R	On	11/08/2016	Foreign Exchange Future			16.01860		15.96260			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			16.03110		15.97500			0.0000	0.00	0	105
\$ / R	On	16/08/2016	Foreign Exchange Future			16.03420		15.97810			0.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Future			16.03740		15.98120			0.0000	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Future			16.04050		15.98430			0.0000	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Future			16.05620		16.31100			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			16.06560		16.00930			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			16.07530		16.01890			0.0000	0.00	0	2,467
\$ / R	On	06/09/2016	Foreign Exchange Future			16.10090		16.04440			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.10730		16.05080			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.11050		16.05390			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.12340		16.06670			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.12980		16.07310			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.14260		16.08580			0.0000	69,687,604.20	4,317	192,446
\$ / R	On	28/09/2016	Foreign Exchange Future			16.17150		16.11450			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.26130		16.20370			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			16.29980		16.24200			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.36730		16.30920			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.41960		16.36180			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.43600		16.37820			0.0000	35,337,400.00	2,150	64,317
\$ / R	On	13/03/2017	Foreign Exchange Future			16.71220		16.65520			0.0000	31,452,360.40	1,882	12,004
\$ / R	On	19/06/2017	Foreign Exchange Future			17.01430		16.95350			0.0000	0.00	0	3,300
\$ / R	On	18/09/2017	Foreign Exchange Future			17.21600		17.15690			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>609,931,293.80</b>	<b>38,270</b>	<b>908,894</b>
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			387.14930	370.400	28.00	1.0000	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			28.84930	0.000	28.00	0.0000	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	15.67	Call			168.60010	157.089	29.08	0.6725	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	15.67	Put			120.30010	51.989	29.08	0.3275	0.00	0	3,000
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Call			1,239.48780	1,295.176	51.21	0.9993	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Put			1.18780	0.076	51.21	0.0007	0.00	0	1,000
\$ / R	On	24/05/2016	Foreign Exchange Option	15.66	Call			174.84440	164.253	29.23	0.6866	0.00	0	2,500
\$ / R	On	24/05/2016	Foreign Exchange Option	15.66	Put			116.54440	49.153	29.23	0.3134	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.74	Call			155.39900	137.794	25.66	0.5504	0.00	0	2,500
\$ / R	On	25/05/2016	Foreign Exchange Option	15.74	Put			177.09900	102.694	25.66	0.4496	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call			550.80310	586.892	33.82	0.9327	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put			32.50310	11.792	33.82	0.0673	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			68.78690	54.791	26.75	0.2193	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			475.18690	406.991	26.75	0.7807	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			12.76940	9.097	31.39	0.0434	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			989.16940	931.297	31.39	0.9566	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,923.60000	3,977.800	44.10	1.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	44.10	0.0000	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,223.84630	2,277.892	45.31	0.9995	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			0.24630	0.092	45.31	0.0005	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Call			1,475.53490	1,528.111	33.82	0.9981	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Put			1.93490	0.311	33.82	0.0019	0.00	0	1,000
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Call			1,445.77010	1,497.012	28.51	0.9945	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Put			4.07010	1.112	28.51	0.0055	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Call			1,240.96220	1,291.711	26.45	0.9859	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Put			6.66220	3.111	26.45	0.0141	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			925.96060	974.998	23.00	0.9697	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			11.66060	6.398	23.00	0.0303	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	15.57	Call			323.20630	328.580	21.67	0.6739	0.00	0	5,000
\$ / R	On	31/05/2016	Foreign Exchange Option	15.57	Put			158.90630	109.980	21.67	0.3261	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Call			1,068.73200	1,116.616	23.75	0.9759	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Put			11.73200	5.416	23.75	0.0241	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Call			1,215.86350	1,265.301	25.45	0.9823	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Put			8.86350	4.101	25.45	0.0177	0.00	0	18,400
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			460.92230	471.645	20.95	0.7172	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			157.42230	116.445	20.95	0.2828	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,553.50240	3,605.201	29.70	1.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			0.00240	0.001	29.70	0.0000	0.00	0	1,000
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call			1,253.43090	1,299.059	23.60	0.9641	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put			16.73090	10.959	23.60	0.0359	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,181.65150	1,225.630	22.94	0.9538	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			21.65150	14.730	22.94	0.0462	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Call			1,040.24980	1,081.436	22.07	0.9365	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Put			30.24980	20.536	22.07	0.0635	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			303.72300	300.855	21.61	0.5263	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			323.72300	269.955	21.61	0.4737	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,474.23410	2,524.217	28.02	0.9982	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			0.93410	0.517	28.02	0.0018	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,464.25870	2,514.232	27.99	0.9981	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			0.95870	0.532	27.99	0.0019	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,454.28400	2,504.248	27.95	0.9981	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			0.98400	0.548	27.95	0.0019	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			2.03620	1.124	24.76	0.0038	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,782.75280	1,828.820	23.04	0.9876	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			6.25280	3.820	23.04	0.0124	0.00	0	62,394
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call			1,684.40360	1,729.933	22.67	0.9842	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put			7.90360	4.933	22.67	0.0158	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,586.47210	1,631.357	22.30	0.9799	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			9.97210	6.357	22.30	0.0201	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,537.90410	1,582.211	22.12	0.9774	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			11.40410	7.211	22.12	0.0226	0.00	0	28,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,393.39530	1,436.128	21.80	0.9664	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			16.89530	11.128	21.80	0.0336	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			1,364.74480	1,407.114	21.73	0.9638	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			18.24480	12.114	21.73	0.0362	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			1,345.69780	1,387.814	21.69	0.9619	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			19.19780	12.813	21.69	0.0381	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Call			1,336.19080	1,378.177	21.67	0.9609	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Put			19.69080	13.177	21.67	0.0391	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,298.27750	1,339.727	21.58	0.9568	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			21.77750	14.727	21.58	0.0432	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			1,148.73730	1,187.696	21.24	0.9365	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			32.23730	22.696	21.24	0.0635	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call			1,111.96230	1,150.211	21.16	0.9304	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put			35.46230	25.211	21.16	0.0696	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			1,075.46720	1,112.969	21.07	0.9237	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			38.96720	27.969	21.07	0.0763	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			1,066.38950	1,103.699	21.05	0.9220	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			39.88950	28.699	21.05	0.0780	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			1,039.27110	1,075.991	20.99	0.9166	0.00	0	23,510
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			42.77110	30.991	20.99	0.0834	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			1,021.29190	1,057.606	20.94	0.9128	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			44.79190	32.606	20.94	0.0872	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			976.70860	1,011.971	20.84	0.9027	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			50.20860	36.971	20.84	0.0973	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			906.55180	940.017	20.67	0.8848	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			60.05180	45.017	20.67	0.1152	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			880.98670	913.404	20.60	0.8774	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			64.48670	48.404	20.60	0.1226	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			872.74820	904.580	20.58	0.8749	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			66.24820	49.580	20.58	0.1251	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			848.24670	878.258	20.52	0.8671	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			71.74670	53.258	20.52	0.1329	0.00	0	34,400
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call			769.00360	793.872	20.48	0.8363	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put			92.50360	68.872	20.48	0.1637	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			657.70140	676.658	20.67	0.7797	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			131.20140	101.658	20.67	0.2203	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Call			437.26790	442.817	21.13	0.6209	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Put			260.76790	217.817	21.13	0.3791	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			360.42240	361.112	21.33	0.5471	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			333.92240	286.112	21.33	0.4529	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			296.17070	291.471	21.59	0.4739	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			419.67070	366.471	21.59	0.5261	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			284.50990	279.191	21.66	0.4596	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			438.00990	384.191	21.66	0.5404	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			258.77530	252.160	21.83	0.4271	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			482.27530	427.160	21.83	0.5729	0.00	0	44,105

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	16.05	Call			241.61240	234.201	21.95	0.4045	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			515.11240	459.201	21.95	0.5955	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			225.42800	217.319	22.07	0.3825	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			548.92800	492.319	22.07	0.6175	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			204.33900	195.423	22.24	0.3529	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			597.83900	540.423	22.24	0.6471	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			195.84070	186.633	22.32	0.3406	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			619.34070	561.633	22.32	0.6594	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			187.65230	178.187	22.39	0.3286	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			641.15230	583.187	22.39	0.6714	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			179.76840	170.074	22.46	0.3169	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			663.26840	605.074	22.46	0.6831	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			169.71310	159.760	22.56	0.3017	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			693.21310	634.760	22.56	0.6983	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			160.16260	150.001	22.66	0.2870	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			723.66260	665.001	22.66	0.7130	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			126.62430	116.067	23.05	0.2334	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			850.12430	791.067	23.05	0.7666	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			121.10280	110.539	23.12	0.2242	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			874.60280	815.539	23.12	0.7758	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			117.54590	106.988	23.17	0.2183	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			891.04590	831.988	23.17	0.7817	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			103.74940	93.808	23.37	0.1957	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			957.24940	898.808	23.37	0.8043	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			100.53600	90.756	23.42	0.1903	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			974.03600	915.756	23.42	0.8097	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			97.41280	87.693	23.46	0.1850	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			990.91280	932.693	23.46	0.8150	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			77.90630	68.727	23.72	0.1509	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,111.40630	1,053.727	23.72	0.8491	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			65.17290	56.550	23.94	0.1278	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,208.67290	1,151.550	23.94	0.8722	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			64.11620	55.548	23.96	0.1259	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,217.61620	1,160.548	23.96	0.8741	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			62.05120	53.594	23.99	0.1221	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,235.55120	1,178.594	23.99	0.8779	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			57.15740	48.985	24.09	0.1130	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,280.65740	1,223.985	24.09	0.8870	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			52.62690	44.749	24.19	0.1045	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			1,326.12690	1,269.749	24.19	0.8955	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			51.76180	43.944	24.20	0.1029	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,335.26180	1,278.944	24.20	0.8971	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			49.24760	41.610	24.26	0.0981	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,362.74760	1,306.610	24.26	0.9019	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			16.36230	12.071	25.92	0.0321	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,029.86230	1,977.071	25.92	0.9679	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	18.00	Call			11.99990	8.540	26.52	0.0232	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,235.49990	2,183.540	26.52	0.9768	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			10.83540	7.620	26.72	0.0208	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,304.33540	2,252.620	26.72	0.9792	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			9.65070	6.696	26.95	0.0184	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			2,383.15070	2,331.696	26.95	0.9816	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			9.37680	6.484	27.01	0.0178	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,402.87680	2,351.484	27.01	0.9822	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			6.04820	3.972	27.90	0.0112	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			2,709.54820	2,658.972	27.90	0.9888	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			5.12580	3.301	28.24	0.0093	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,828.62580	2,778.301	28.24	0.9907	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			3.36220	1.820	29.38	0.0052	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			3,226.86220	3,176.820	29.38	0.9948	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,616.60490	3,665.059	31.30	0.9998	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			0.10490	0.059	31.30	0.0002	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,866.94340	2,915.214	27.03	0.9992	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			0.44340	0.214	27.03	0.0008	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,777.05480	2,825.273	26.70	0.9990	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			0.55480	0.273	26.70	0.0010	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,577.40980	2,625.468	25.97	0.9984	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			0.90980	0.468	25.97	0.0016	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,487.63490	2,535.595	25.64	0.9979	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1.13490	0.595	25.64	0.0021	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,477.66300	2,525.611	25.60	0.9979	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1.16300	0.611	25.60	0.0021	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,467.69190	2,515.627	25.56	0.9978	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1.19190	0.627	25.56	0.0022	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,278.39350	2,326.039	24.87	0.9965	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			1.89350	1.039	24.87	0.0035	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,248.53620	2,296.124	24.76	0.9962	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call			1,265.06910	1,305.176	21.28	0.9506	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put			25.36910	17.376	21.28	0.0494	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			237.70540	230.184	22.11	0.3915	4,603,674.00	20,000	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			548.00540	492.384	22.11	0.6085	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call			1,204.88780	1,243.036	21.00	0.9392	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put			31.88780	22.337	21.00	0.0608	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Call			474.29200	479.891	21.27	0.6171	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Put			284.69200	243.591	21.27	0.3829	0.00	0	15,000
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call			1,275.36910	1,311.073	19.74	0.9396	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put			32.56910	23.473	19.74	0.0604	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			797.06950	814.683	20.54	0.7757	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			154.46950	128.583	20.54	0.2243	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call			175.21900	166.702	23.26	0.2611	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			972.61900	920.602	23.26	0.7389	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			169.15690	160.689	23.33	0.2534	0.00	0	7,900

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			996.55690	944.589	23.33	0.7466	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			120.88810	112.703	23.87	0.1806	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,335.68810	1,284.503	23.87	0.8194	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,332.02070	2,372.593	22.83	0.9890	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			6.82070	4.393	22.83	0.0110	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call			1,292.80010	1,326.478	19.88	0.9174	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put			47.60010	38.278	19.88	0.0826	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			193.19940	184.812	22.99	0.2726	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			987.99940	936.612	22.99	0.7274	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,025.52060	4,068.341	28.38	0.9996	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			0.32060	0.141	28.38	0.0004	0.00	0	250
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			1,177.93340	1,208.334	20.00	0.8878	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			69.63340	56.534	20.00	0.1122	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call			1,566.53450	1,605.310	19.78	0.9535	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put			25.13450	19.910	19.78	0.0465	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			1,311.90620	1,345.932	19.81	0.9002	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			64.80620	52.532	19.81	0.0998	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			1,331.86460	1,366.363	19.80	0.8845	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			82.76460	67.863	19.80	0.1155	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			1,000.61530	1,024.763	20.03	0.7890	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			171.51530	146.263	20.03	0.2110	0.00	0	12,000
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			1,186.68560	1,217.126	20.01	0.8377	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			128.18560	107.826	20.01	0.1623	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			342.46690	340.477	22.23	0.3557	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,029.46690	971.977	22.23	0.6443	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			95.67370	90.714	24.96	0.1162	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,372.67370	2,312.214	24.96	0.8838	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			229.94390	225.230	23.20	0.2526	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,443.84390	1,383.630	23.20	0.7474	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			179.02600	173.606	23.78	0.2027	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,712.92600	1,652.006	23.78	0.7973	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,118.04510	4,172.885	25.95	0.9976	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			1.94510	1.285	25.95	0.0024	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,438.16350	2,489.330	21.75	0.9698	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			22.06350	17.730	21.75	0.0302	0.00	0	150
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			1,286.85510	1,320.435	19.88	0.8320	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			147.65510	125.735	19.88	0.1680	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			1,164.37230	1,192.843	19.97	0.7771	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			220.37230	193.043	19.97	0.2229	0.00	0	5,000
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			1,094.02250	1,120.282	20.02	0.7540	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			250.02250	220.482	20.02	0.2460	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,271.50610	3,325.385	22.30	0.9886	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			8.90610	6.785	22.30	0.0114	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			866.04160	882.626	20.40	0.6476	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			423.44160	384.026	20.40	0.3524	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			432.72590	434.137	21.94	0.3881	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,067.72590	1,013.037	21.94	0.6119	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			741.42680	753.024	20.71	0.5757	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			573.32680	528.824	20.71	0.4243	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			732.97260	744.259	20.77	0.5688	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			591.77260	546.859	20.77	0.4312	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			264.92970	261.832	23.28	0.2546	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			1,673.72970	1,614.432	23.28	0.7454	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			662.06610	670.555	21.00	0.5278	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			687.76610	640.055	21.00	0.4722	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			0.00000	573.994	21.41	0.4633	5,739,939.00	10,000	10,000
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			0.00000	827.794	21.41	0.5367	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,545.58940	2,594.541	20.26	0.9586	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			36.28940	28.941	20.26	0.0414	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			246.94120	244.212	23.70	0.2294	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,937.64120	1,878.612	23.70	0.7706	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			213.45730	210.355	24.03	0.2020	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,134.15730	2,074.755	24.03	0.7980	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,214.75540	4,269.607	24.66	0.9941	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			5.45540	4.007	24.66	0.0059	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			1,186.57990	1,212.444	19.81	0.7373	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			307.67990	277.144	19.81	0.2627	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			267.01290	264.591	23.64	0.2346	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,022.61290	1,963.691	23.64	0.7654	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,583.84400	2,632.459	19.70	0.9566	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			39.44400	31.559	19.70	0.0434	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,397.50660	2,444.401	19.65	0.9427	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			53.10660	43.501	19.65	0.0573	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			276.68270	274.398	23.55	0.2419	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,972.28270	1,913.498	23.55	0.7581	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,331.93350	2,377.946	19.61	0.9352	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			61.13350	50.646	19.61	0.0648	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			364.93130	363.937	22.84	0.3040	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,614.13130	1,556.637	22.84	0.6960	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			278.15670	275.898	23.64	0.2397	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,024.25670	1,965.398	23.64	0.7603	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,594.90300	2,643.406	19.65	0.9555	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			41.00300	32.906	19.65	0.0445	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,390.57140	1,420.504	19.69	0.7717	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			273.87140	247.104	19.69	0.2283	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			174.80890	171.540	24.81	0.1565	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,818.10890	2,758.140	24.81	0.8435	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,814.15130	2,864.187	19.46	0.9662	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			31.05130	24.387	19.46	0.0338	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,804.65670	2,854.620	19.46	0.9657	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			31.55670	24.820	19.46	0.0343	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,795.16970	2,845.059	19.46	0.9652	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			32.06970	25.259	19.46	0.0348	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			2,445.52550	2,492.119	19.33	0.9384	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			59.72550	49.519	19.33	0.0616	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			2,003.12220	2,044.843	19.39	0.8876	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			117.32220	102.243	19.39	0.1124	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			1,676.64890	1,712.463	19.46	0.8314	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			190.84890	169.863	19.46	0.1686	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,600.37980	1,634.588	19.52	0.8148	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			214.57980	191.988	19.52	0.1852	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,808.65310	2,858.503	19.28	0.9647	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			32.85310	25.903	19.28	0.0353	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			1,016.85740	1,034.004	20.23	0.6382	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			531.05740	491.404	20.23	0.3618	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			964.68940	980.337	20.36	0.6169	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			578.88940	537.737	20.36	0.3831	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,754.82890	1,792.726	19.42	0.8469	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			169.02890	150.126	19.42	0.1531	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			676.12860	683.073	21.27	0.4803	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			950.32860	900.473	21.27	0.5197	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			623.06430	628.623	21.50	0.4515	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,047.26430	996.023	21.50	0.5485	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			1,383.63400	1,412.912	19.69	0.7609	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			297.83400	270.312	19.69	0.2391	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			574.00600	578.325	21.72	0.4237	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,148.20600	1,095.725	21.72	0.5763	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			561.56920	565.584	21.78	0.4165	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			1,175.76920	1,122.984	21.78	0.5835	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			709.98330	717.839	21.14	0.4981	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			894.18330	845.239	21.14	0.5019	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			477.21290	478.635	22.23	0.3654	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,391.41290	1,336.035	22.23	0.6346	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			365.63750	364.296	23.04	0.2919	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,779.83750	1,721.696	23.04	0.7081	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			580.32280	584.801	21.69	0.4274	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			1,134.52280	1,082.201	21.69	0.5726	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			328.72060	327.038	23.36	0.2664	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,942.92060	1,884.438	23.36	0.7336	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			127.74710	122.136	25.98	0.1119	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,591.94710	3,529.536	25.98	0.8881	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			514.47290	517.305	22.02	0.3886	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,288.67290	1,234.705	22.02	0.6114	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,875.10130	2,925.467	19.27	0.9683	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			29.30130	22.867	19.27	0.0317	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,827.60390	2,877.604	19.28	0.9657	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			31.80390	25.004	19.28	0.0343	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,818.12540	2,868.050	19.28	0.9652	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			32.32540	25.450	19.28	0.0348	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			250.06760	247.561	24.26	0.2031	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,545.56760	2,486.061	24.26	0.7969	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,322.43720	4,377.683	22.81	0.9918	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			7.93720	6.183	22.81	0.0082	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,660.62210	2,710.257	19.06	0.9511	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			46.12210	38.757	19.06	0.0489	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			271.47990	269.258	24.05	0.2184	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,406.97990	2,347.758	24.05	0.7816	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			284.19710	281.977	24.48	0.2071	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,850.49710	2,790.677	24.48	0.7929	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			274.44770	272.074	24.58	0.2007	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,920.74770	2,860.774	24.58	0.7993	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,414.10030	4,469.537	21.76	0.9900	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			10.40030	8.237	21.76	0.0100	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,755.59360	2,803.446	17.99	0.9496	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			51.89360	42.146	17.99	0.0504	0.00	0	150
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			1,639.36990	1,670.699	19.57	0.7635	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			347.36990	320.899	19.57	0.2365	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			914.19130	924.910	20.99	0.5283	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			972.19130	925.110	20.99	0.4717	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			890.45510	900.550	21.07	0.5182	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,008.45510	960.750	21.07	0.4818	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,870.52550	2,924.695	17.95	0.9401	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			61.32550	57.395	17.95	0.0599	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			297.95850	294.914	24.98	0.1961	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,388.75850	3,327.614	24.98	0.8039	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,523.36690	4,579.344	21.19	0.9869	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			14.16690	12.044	21.19	0.0131	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,749.03290	3,803.533	18.65	0.9739	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			27.23290	23.933	18.65	0.0261	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,739.20170	3,793.700	18.63	0.9737	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			27.40170	24.101	18.63	0.0263	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,729.37160	3,783.869	18.60	0.9735	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			27.57160	24.269	18.60	0.0265	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,119.20090	3,170.222	17.30	0.9529	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			51.00090	44.222	17.30	0.0471	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			3,082.90880	3,133.537	17.36	0.9500	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			54.70880	47.537	17.36	0.0500	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,774.31070	2,820.940	17.91	0.9205	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			14.51870	12.166	20.35	0.0131	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			43.34230	37.402	17.16	0.0411	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,137.41730	3,188.632	17.27	0.9543	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			49.21730	42.632	17.27	0.0457	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			211.76570	211.217	27.94	0.1319	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,133.56570	5,075.217	27.94	0.8681	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		4,592.71870	4,648.166	20.35	0.9869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		6,731.07710	6,672.189	27.94	0.9308	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		15.33380	14.800	27.94	0.0130	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		10,577.13380	10,518.800	27.94	0.9870	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		251.24230	245.344	27.74	0.1500	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		4,773.04230	4,709.344	27.74	0.8500	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		3,201.54230	3,253.402	17.16	0.9589	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		4,862.59010	4,804.480	27.94	0.8532	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		217.30110	216.796	27.94	0.1348	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		5,079.10110	5,020.796	27.94	0.8652	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		287.62120	279.122	26.58	0.1719	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		4,209.42120	4,143.122	26.58	0.8281	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		99.27710	98.189	27.94	0.0692	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		4,265.69270	4,199.355	26.69	0.8305	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		259.18740	250.410	27.55	0.1533	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		4,680.98740	4,614.410	27.55	0.8467	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		311.33150	303.120	25.89	0.1872	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		3,883.13150	3,817.120	25.89	0.8128	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		240.79010	240.480	27.94	0.1468	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		4,003.91620	3,937.785	26.15	0.8187	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		296.68900	288.295	26.30	0.1778	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		4,078.48900	4,012.295	26.30	0.8222	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		330.54980	322.601	25.41	0.1995	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		3,652.34980	3,586.601	25.41	0.8005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		283.89270	275.355	26.69	0.1695	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		3,698.33880	3,632.534	25.51	0.8031	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		321.84240	313.771	25.62	0.1939	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		3,753.64240	3,687.771	25.62	0.8061	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		403.53240	400.587	24.32	0.2439	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		3,025.33240	2,964.587	24.32	0.7561	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		302.11620	293.785	26.15	0.1813	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		3,155.30730	3,094.196	24.51	0.7671	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		370.83990	367.305	24.63	0.2259	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		3,242.63990	3,181.305	24.63	0.7741	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		488.70010	487.474	23.62	0.2892	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		2,560.50010	2,501.474	23.62	0.7108	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		326.53880	318.534	25.51	0.1969	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		2,930.83090	2,870.381	24.18	0.7477	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		406.29680	403.404	24.29	0.2454	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		3,008.09680	2,947.404	24.29	0.7546	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		562.17710	562.586	23.12	0.3265	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		2,243.97710	2,186.585	23.12	0.6735	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		383.50730	380.196	24.51	0.2329	0.00	0	81,095
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		2,275.87500	2,218.299	23.17	0.6775	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		495.69620	494.619	23.57	0.2928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		2,527.49620	2,468.619	23.57	0.7072	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			651.08140	653.187	22.61	0.3695	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			1,932.88140	1,877.187	22.61	0.6305	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			419.03090	416.381	24.18	0.2523	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			1,955.68970	1,899.960	22.65	0.6339	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			574.58530	575.281	23.05	0.3327	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,196.38530	2,139.281	23.05	0.6673	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			844.33930	850.414	21.65	0.4566	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,426.13930	1,374.415	21.65	0.5434	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			554.07500	554.299	23.17	0.3225	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			1,812.27870	1,757.318	22.39	0.6120	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			687.94040	690.730	22.40	0.3868	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,819.74040	1,764.730	22.40	0.6132	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			886.85190	894.407	21.48	0.4745	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,338.65190	1,288.407	21.48	0.5255	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			643.88970	645.960	22.65	0.3661	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,392.18000	1,341.030	21.58	0.5366	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			847.52240	853.667	21.63	0.4579	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			1,419.32240	1,367.667	21.63	0.5421	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			987.66320	997.389	21.13	0.5148	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,159.46320	1,111.389	21.13	0.4852	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			690.47870	693.318	22.39	0.3880	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,247.67530	1,198.477	21.31	0.5056	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			911.02530	919.096	21.39	0.4844	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,292.82530	1,243.096	21.39	0.5156	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,046.34330	1,057.465	20.94	0.5371	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,068.14330	1,021.465	20.94	0.4629	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			860.38000	867.029	21.58	0.4634	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,110.33800	1,062.943	21.03	0.4734	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			995.29300	1,005.186	21.10	0.5177	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,147.09300	1,099.186	21.10	0.4823	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			1,287.57150	1,304.685	20.29	0.6213	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			769.37150	728.685	20.29	0.3787	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			935.87530	944.477	21.31	0.4944	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			842.19990	799.861	20.46	0.4010	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,130.12960	1,143.367	20.70	0.5677	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			951.92960	907.367	20.70	0.4323	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,437.56940	1,458.320	19.93	0.6677	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			629.36940	592.320	19.93	0.3323	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,018.53800	1,028.943	21.03	0.5266	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			680.72100	642.256	20.07	0.3499	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,317.39140	1,335.231	20.21	0.6308	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			739.19140	699.231	20.21	0.3692	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,645.99860	1,674.453	19.59	0.7244	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			477.79860	448.453	19.59	0.2756	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,220.39990	1,235.861	20.46	0.5990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			554.30650	519.519	19.73	0.3050	0.00	0	31,590

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,476.02230	1,497.692	19.85	0.6789	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			597.82230	561.692	19.85	0.3211	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,796.94040	1,828.517	19.46	0.7587	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			398.74040	372.517	19.46	0.2413	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			1,378.92100	1,398.256	20.07	0.6501	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			405.25870	378.763	19.47	0.2442	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,652.37310	1,680.964	19.58	0.7259	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			474.17310	444.964	19.58	0.2741	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,992.72230	2,028.045	19.31	0.7982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			314.52230	292.045	19.31	0.2018	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,532.50650	1,555.519	19.73	0.6950	0.00	0	81,095
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			343.10710	319.303	19.37	0.2156	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,844.66160	1,877.181	19.43	0.7688	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			376.46160	351.181	19.43	0.2312	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			2,366.04780	2,405.485	18.69	0.8649	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			187.84780	169.485	18.69	0.1351	0.00	0	125
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,783.45870	1,814.763	19.47	0.7558	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			262.20980	240.696	19.15	0.1748	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			2,043.68470	2,079.925	19.27	0.8077	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			295.48470	273.925	19.27	0.1923	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,948.60710	2,997.640	17.60	0.9384	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			70.40710	61.640	17.60	0.0616	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,921.30710	1,955.303	19.37	0.7844	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			96.11070	84.940	17.91	0.0795	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			2,524.32300	2,566.815	18.37	0.8889	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			146.12300	130.815	18.37	0.1111	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,128.30250	3,179.422	17.28	0.9536	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			50.10250	43.422	17.28	0.0464	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			2,140.40980	2,176.696	19.15	0.8252	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,899.73260	1,925.240	19.58	0.7150	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			604.53260	573.040	19.58	0.2850	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,702.97070	1,724.459	19.82	0.6701	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			747.77070	712.259	19.82	0.3299	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,680.96120	1,701.988	19.85	0.6648	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			765.76120	729.788	19.85	0.3352	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,231.51480	1,241.109	21.06	0.5329	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,326.31480	1,278.909	21.06	0.4671	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,140.07230	1,147.869	21.35	0.5027	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,484.87230	1,435.669	21.35	0.4973	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			747.39380	747.899	23.07	0.3560	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			2,522.19380	2,465.699	23.07	0.6440	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			745.24730	745.717	23.08	0.3552	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			2,530.04730	2,473.517	23.08	0.6448	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			636.30540	634.883	23.72	0.3098	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,981.10540	2,922.683	23.72	0.6902	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			573.60730	571.189	24.15	0.2826	0.00	0	3,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,298.40730	3,238.990	24.15	0.7174	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,911.84510	1,937.595	19.56	0.7176	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			596.64510	565.394	19.56	0.2824	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,905.78130	1,931.412	19.57	0.7163	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			600.58130	569.212	19.57	0.2837	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			376.03020	369.829	27.17	0.1852	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,140.83020	5,077.629	27.17	0.8148	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,979.58010	2,006.653	19.48	0.7319	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			554.38010	524.453	19.48	0.2681	0.00	0	90
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			785.97830	786.654	24.17	0.3221	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			3,542.47830	3,482.355	24.17	0.6779	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,177.08170	2,203.236	19.74	0.7094	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			743.58170	708.936	19.74	0.2906	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,171.32610	2,197.381	19.74	0.7083	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			747.82610	713.081	19.74	0.2917	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			2,031.73160	2,055.384	19.95	0.6800	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			858.23160	821.084	19.95	0.3200	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,182.85690	2,209.105	19.73	0.7106	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			739.35690	704.805	19.73	0.2894	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,637.04460	1,653.830	21.96	0.5345	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			1,870.14460	1,827.830	21.96	0.4655	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,644.29250	1,661.152	21.95	0.5362	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			1,857.39250	1,815.152	21.95	0.4638	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,640.66400	1,657.482	21.96	0.5354	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			1,863.76400	1,821.482	21.96	0.4646	0.00	0	0
<b>Total \$ / R Option</b>												<b>10,343,613.00</b>	<b>30,000</b>	<b>2,063,271</b>
<b>Total \$ / R</b>												<b>620,274,906.80</b>	<b>68,270</b>	<b>2,972,165</b>
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.82500		15.77650			0.0000	917,850.00	58	807
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.14260		16.08580			0.0000	177,568.60	11	342
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.43600		16.37820			0.0000	213,668.00	13	65
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.71220		16.65520			0.0000	167,122.00	10	51
<b>Total \$ / R MAXI Future</b>												<b>1,476,208.60</b>	<b>92</b>	<b>1,265</b>
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			233,813.67610	238,588.631	25.09	0.9970	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			163.67610	88.631	25.09	0.0030	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			232,817.70650	237,591.008	25.05	0.9969	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			167.70650	91.008	25.05	0.0031	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			231,821.82780	236,593.451	25.01	0.9968	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			171.82780	93.451	25.01	0.0032	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			138,363.40370	141,291.240	19.69	0.7609	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			29,783.40370	27,031.240	19.69	0.2391	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			137,673.31970	140,584.541	19.70	0.7590	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			30,093.31970	27,324.541	19.70	0.2410	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			139,055.90760	142,000.347	19.69	0.7628	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			29,475.90760	26,740.347	19.69	0.2372	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			179,199.97920	182,299.299	19.50	0.7569	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			40,379.97920	37,699.299	19.50	0.2431	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			178,530.90210	181,617.584	19.51	0.7555	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			40,710.90210	38,017.584	19.51	0.2445	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			177,863.53630	180,937.584	19.52	0.7540	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			41,043.53630	38,337.584	19.52	0.2460	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			148,487.22710	143,566.927	21.35	0.4973	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			113,657.59880	114,429.678	21.36	0.5015	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			149,137.59880	144,209.678	21.36	0.4985	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			114,358.63300	115,144.784	21.34	0.5039	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			147,838.63300	142,924.784	21.34	0.4961	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			114,007.22710	114,786.927	21.35	0.5027	0.00	0	0	
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>1,476,208.60</b>	<b>92</b>	<b>1,265</b>
£ / R	On	31/05/2016	Foreign Exchange Future			22.84630	22.85040			0.0000	0.00	0	123	
£ / R	On	13/06/2016	Foreign Exchange Future			22.89950	22.91220			0.0000	60,660,775.50	2,649	56,977	
£ / R	On	08/09/2016	Foreign Exchange Future			23.32160	23.32420			0.0000	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Future			23.37470	23.37720			0.0000	4,745,064.10	203	25,932	
£ / R	On	19/12/2016	Foreign Exchange Future			23.82290	23.82420			0.0000	0.00	0	152	
£ / R	On	13/03/2017	Foreign Exchange Future			24.25110	24.25380			0.0000	0.00	0	0	
£ / R	On	25/04/2017	Foreign Exchange Future			24.47720	24.47740			0.0000	0.00	0	73	
£ / R	On	19/06/2017	Foreign Exchange Future			24.72340	24.72070			0.0000	0.00	0	0	
<b>Total £ / R Future</b>												<b>65,405,839.60</b>	<b>2,852</b>	<b>83,257</b>
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Call		1,289.86760	1,282.462	19.82	0.9758	0.00	0	0	
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Put		9.46760	6.162	19.82	0.0242	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		2,431.10800	2,416.508	21.89	0.9840	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		8.90800	7.008	21.89	0.0160	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		2,421.27400	2,406.643	21.87	0.9837	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		9.07400	7.143	21.87	0.0163	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call		2,411.44330	2,396.781	21.85	0.9834	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put		9.24330	7.281	21.85	0.0166	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call		69.96620	59.273	20.05	0.1131	0.00	0	1,300	
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put		1,457.76620	1,459.773	20.05	0.8869	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call		4.95270	3.939	25.26	0.0087	0.00	0	2,600	
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put		3,592.75270	3,604.439	25.26	0.9913	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call		1,586.60310	1,572.893	19.35	0.6883	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		532.40310	521.293	19.35	0.3117	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		318.14040	307.440	21.74	0.2086	0.00	0	12,264	
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		2,843.94040	2,835.840	21.74	0.7914	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		2,355.32690	2,344.706	19.06	0.8344	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put		231.12690	223.106	19.06	0.1656	0.00	0	12,264	
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call		1,599.11040	1,585.450	19.34	0.6914	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			524.91040	513.850	19.34	0.3086	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,592.85070	1,579.165	19.34	0.6898	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			528.65070	517.565	19.34	0.3102	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,241.91100	1,226.627	19.58	0.5779	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			874.71100	861.927	19.58	0.4221	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			466.44180	453.829	21.20	0.2764	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			2,389.24180	2,379.129	21.20	0.7236	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			1,519.55620	1,504.953	19.30	0.6559	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			147.14800	141.390	19.39	0.1082	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			642.35620	630.253	19.30	0.3441	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,252.02230	1,236.749	19.57	0.5810	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			864.82230	852.049	19.57	0.4190	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,246.95880	1,231.680	19.58	0.5794	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			869.75880	856.980	19.58	0.4206	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			3,014.34800	3,006.090	19.39	0.8918	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,007.25180	1,990.705	18.73	0.6662	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			823.05180	807.805	18.73	0.3338	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,001.56430	1,985.001	18.74	0.6650	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			827.36430	812.101	18.74	0.3350	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			1,173.79750	1,156.464	19.91	0.4605	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			37.08560	35.866	22.60	0.0222	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			51.52590	50.261	19.45	0.0343	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			2,827.58850	2,814.475	18.39	0.7982	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			413.38850	401.576	18.39	0.2018	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,805.32470	1,788.186	18.97	0.6230	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			991.12470	975.286	18.97	0.3770	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			6,731.28560	6,728.766	22.60	0.9778	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			1,809.59750	1,793.564	19.91	0.5395	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			557.24300	543.980	21.62	0.2521	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			3,673.04300	3,661.080	21.62	0.7479	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,012.95220	1,996.428	18.73	0.6674	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			818.75220	803.528	18.73	0.3326	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			5,465.72590	5,463.161	19.45	0.9657	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,931.80770	1,913.375	19.23	0.5821	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			1,428.00770	1,412.275	19.23	0.4179	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,927.21880	1,908.786	19.24	0.5811	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			1,433.41880	1,417.686	19.24	0.4189	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,936.39830	1,917.974	19.23	0.5831	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			1,422.59830	1,406.874	19.23	0.4169	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			2,066.03210	2,048.680	19.29	0.5806	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			1,568.63210	1,551.480	19.29	0.4194	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			690.70000	693.400		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			680.70000	683.400		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			700.70000	703.400		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>65,405,839.60</b>	<b>2,852</b>	<b>129,989</b>
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14461		0.14288			0.0000	21,691.95	150	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14802		0.14617			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.15130		0.14940			0.0000	0.00	0	6,041
<b>Total ¥ / R Future</b>												<b>21,691.95</b>	<b>150</b>	<b>11,988</b>
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			0.06260	0.015	20.88	0.0001	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,290.23720	1,462.581	17.95	0.9937	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			2.43720	1.281	17.95	0.0063	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,287.80180	3,461.301	26.34	1.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.00180	0.001	26.34	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,287.86260	2,461.315	20.88	0.9999	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,619.11740	3,803.561	19.36	0.9969	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			2.01740	1.561	19.36	0.0031	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,624.97030	2,807.429	16.40	0.9889	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			7.87030	5.429	16.40	0.0111	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,677.62940	1,846.451	16.01	0.9286	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			60.52940	44.451	16.01	0.0714	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00020	0.000	25.98	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,059.70020	25,870.000	25.98	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00010	0.000	25.98	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,059.70010	26,870.000	25.98	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00010	0.000	25.98	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,059.70010	27,870.000	25.98	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>21,691.95</b>	<b>150</b>	<b>11,988</b>
€ / R	On	25/05/2016	Foreign Exchange Future			17.66600		17.62640			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.66950		17.63310			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			17.68320		17.64680			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			17.72840		17.69900			0.0000	17,125,634.40	966	107,374
€ / R	On	19/09/2016	Foreign Exchange Future			18.14780		18.10870			0.0000	5,535,079.00	305	13,280
€ / R	On	19/12/2016	Foreign Exchange Future			18.54330		18.50320			0.0000	0.00	0	12,558
€ / R	On	13/03/2017	Foreign Exchange Future			18.92630		18.88630			0.0000	4,731,575.00	250	4,000
<b>Total € / R Future</b>												<b>27,392,288.40</b>	<b>1,521</b>	<b>137,287</b>
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			11.45890	4.169	37.51	0.0230	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,065.05890	1,018.169	37.51	0.9770	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			11.94590	11.213	31.44	0.0471	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,058.84590	1,021.713	31.44	0.9529	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			538.21170	547.640	21.14	0.8210	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			81.41170	54.440	21.14	0.1790	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			2,006.47610	2,034.044	23.77	0.9846	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			7.47610	5.644	23.77	0.0154	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,750.70740	1,777.800	22.72	0.9748	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			345.87220	335.357	21.50	0.4835	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			436.87220	396.957	21.50	0.5165	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,442.61800	2,470.786	25.56	0.9934	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			3.61800	2.386	25.56	0.0066	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,452.55970	2,480.740	25.60	0.9935	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			18.85600	13.795	25.28	0.0333	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,169.85600	2,135.395	25.28	0.9667	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			1,123.88110	1,141.541	21.16	0.9007	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			54.88110	43.141	21.16	0.0993	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,499.68050	3,528.705	29.86	0.9991	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			119.25890	96.762	20.80	0.1933	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			11.70740	9.400	22.72	0.0252	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			818.25890	825.162	20.80	0.8067	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			0.68050	0.305	29.86	0.0009	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,462.50250	2,490.695	25.64	0.9936	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			3.50250	2.295	25.64	0.0064	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			3.55970	2.340	25.60	0.0065	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,190.80680	3,228.658	20.62	0.9554	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			42.10680	40.858	20.62	0.0446	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			1,488.40920	1,512.814	20.34	0.7326	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			379.70920	365.014	20.34	0.2674	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,209.69390	3,247.595	20.62	0.9564	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			40.99390	39.795	20.62	0.0436	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,200.24780	3,238.124	20.62	0.9559	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			41.54780	40.324	20.62	0.0441	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,062.28390	2,090.499	20.08	0.7535	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			459.08390	447.199	20.08	0.2465	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,001.34050	2,028.821	20.10	0.7422	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			488.14050	475.522	20.10	0.2578	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			378.82720	378.299	24.50	0.2111	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			494.75440	481.970	20.11	0.2604	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			540.30850	542.543	23.39	0.2882	0.00	0	1,481
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,775.62720	3,734.999	24.50	0.7889	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,422.76440	2,454.687	19.98	0.8122	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			319.56440	311.387	19.98	0.1878	0.00	0	1,481
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,837.10850	2,799.243	23.39	0.7118	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,994.64030	2,022.036	20.10	0.7409	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			491.44030	478.736	20.10	0.2591	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,987.95440	2,015.270	20.11	0.7396	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,511.80960	1,524.143	20.86	0.5638	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,315.50960	1,287.843	20.86	0.4362	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			1,507.56220	1,519.837	20.87	0.5627	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,321.26220	1,293.537	20.87	0.4373	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,503.31980	1,515.543	20.88	0.5616	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,327.01980	1,299.243	20.88	0.4384	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>39,060</b>
<b>Total € / R</b>												<b>27,392,288.40</b>	<b>1,521</b>	<b>176,347</b>
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.39960		11.38370			0.0000	7,979,720.00	700	6,829
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.58690		11.56560			0.0000	2,896,725.00	250	1,931
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.76550		11.74390			0.0000	7,494,623.50	637	959
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.93740		11.91680			0.0000	2,387,480.00	200	4,610
<b>Total AU\$ / R Future</b>												<b>20,758,548.50</b>	<b>1,787</b>	<b>14,329</b>
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			4.08440	2.429	22.41	0.0113	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,307.49020	1,321.846	22.50	0.9895	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			3.79020	2.246	22.50	0.0105	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,297.63470	1,311.936	22.45	0.9891	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			3.93470	2.336	22.45	0.0109	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,287.78440	1,302.029	22.41	0.9887	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			58.34950	52.846	17.58	0.0933	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,414.91840	1,430.663	17.56	0.9052	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			59.31840	53.763	17.56	0.0948	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,432.99440	1,448.844	17.59	0.9081	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			57.39440	51.944	17.59	0.0919	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,423.94950	1,439.746	17.58	0.9067	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,266.51380	1,280.025	16.91	0.7956	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			192.61380	184.525	16.91	0.2044	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,258.89650	1,272.336	16.91	0.7936	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			194.99650	186.836	16.91	0.2064	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,274.15010	1,287.732	16.92	0.7976	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			190.25010	182.232	16.92	0.2024	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			719.59520	720.966	16.91	0.5297	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			742.79520	723.566	16.91	0.4703	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			715.45070	716.609	16.92	0.5275	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			748.65070	729.209	16.92	0.4725	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			711.32820	712.445	16.93	0.5253	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			754.52820	735.045	16.93	0.4747	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>20,758,548.50</b>	<b>1,787</b>	<b>14,329</b>
CAD/ R	On	13/06/2016	Foreign Exchange Future			12.02800		12.01360			0.0000	1,202,800.00	100	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.27100		12.25060			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>1,202,800.00</b>	<b>100</b>	<b>0</b>
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,151.14640	1,163.266	21.34	0.9774	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			7.54640	5.266	21.34	0.0226	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,141.31630	1,153.403	21.26	0.9769	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			7.71630	5.403	21.26	0.0231	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,131.49080	1,143.543	21.18	0.9762	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			7.89080	5.543	21.18	0.0238	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			434.05250	432.425	17.28	0.4839	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			563.45250	541.425	17.28	0.5161	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			430.13630	428.452	17.30	0.4807	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			569.53630	547.452	17.30	0.5193	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			426.24820	424.507	17.31	0.4775	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			575.64820	553.507	17.31	0.5225	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>1,202,800.00</b>	<b>100</b>	<b>0</b>
CHF / R	On	13/06/2016	Foreign Exchange Future			15.95900		15.90720			0.0000	0.00	0	5,055
CHF / R	On	19/09/2016	Foreign Exchange Future			16.35820		16.29760			0.0000	3,271,640.00	200	0
<b>Total CHF / R Future</b>												<b>3,271,640.00</b>	<b>200</b>	<b>5,055</b>
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,532.01330	1,580.395	23.60	0.9683	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			14.81330	11.395	23.60	0.0317	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,522.32300	1,570.621	23.55	0.9677	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			15.12300	11.621	23.55	0.0323	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,512.63900	1,560.852	23.50	0.9671	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			15.43900	11.852	23.50	0.0329	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			661.44010	683.590	21.29	0.4761	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			963.84010	925.390	21.29	0.5239	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			657.81410	679.848	21.30	0.4742	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			970.21410	931.648	21.30	0.5258	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			654.20310	676.121	21.32	0.4723	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			976.60310	937.921	21.32	0.5277	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>3,271,640.00</b>	<b>200</b>	<b>5,055</b>
CNH / R	On	13/06/2016	Foreign Exchange Future			2.40940		2.40180			0.0000	481,880.00	200	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.44360		2.43540			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>481,880.00</b>	<b>200</b>	<b>230</b>
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,777.64670	1,837.167	22.58	0.9273	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			59.64670	43.167	22.58	0.0727	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,962.92290	2,026.348	23.05	0.9441	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			44.92290	32.348	23.05	0.0559	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,869.81590	1,931.392	22.81	0.9362	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			51.81590	37.392	22.81	0.0638	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,230.38250	1,162.959	20.30	0.4859	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1,041.67400	1,055.046	20.34	0.5002	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,287.67400	1,219.046	20.34	0.4998	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1,000.31240	1,012.521	20.38	0.4864	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,346.31240	1,276.521	20.38	0.5136	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1,084.38250	1,098.959	20.30	0.5141	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>481,880.00</b>	<b>200</b>	<b>230</b>
DKK / R	On	13/06/2016	Foreign Exchange Future			2.38660		2.38260			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.44390		2.43880			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			19.85010	15.921	28.74	0.0250	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,848.19160	2,884.167	28.49	0.9717	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			22.19160	18.167	28.49	0.0283	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,043.75280	3,079.938	28.98	0.9779	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			17.75280	13.938	28.98	0.0221	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,945.85010	2,981.921	28.74	0.9750	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,485.22530	1,485.242	21.75	0.5955	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			997.22530	946.242	21.75	0.4045	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,434.25220	1,433.264	21.78	0.5824	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,046.25220	994.264	21.78	0.4176	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,384.60690	1,382.652	21.82	0.5692	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,096.60690	1,043.652	21.82	0.4308	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			2.03780		2.03140			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.08040		2.07280			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.11800		2.11020			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.15240		2.14470			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			163.93080	152.013	22.53	0.2405	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,049.93080	974.013	22.53	0.7595	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			145.50570	133.498	22.71	0.2162	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,131.50570	1,055.498	22.71	0.7838	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			129.00190	117.062	22.90	0.1939	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,215.00190	1,139.062	22.90	0.8061	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			801.78880	812.398	20.87	0.4607	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,273.78880	1,208.398	20.87	0.5393	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			766.40930	775.955	20.96	0.4455	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,338.40930	1,271.955	20.96	0.5545	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			732.44670	740.983	21.05	0.4306	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,404.44670	1,336.983	21.05	0.5694	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,283.85250	1,302.212	20.48	0.5285	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,381.85250	1,322.212	20.48	0.4715	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,243.74480	1,261.044	20.56	0.5167	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,441.74480	1,381.044	20.56	0.4833	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,204.81170	1,221.073	20.64	0.5049	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,502.81170	1,441.073	20.64	0.4951	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,606.37820	1,624.454	20.35	0.5489	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,559.37820	1,500.454	20.35	0.4511	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,564.66420	1,581.791	20.41	0.5389	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,617.66420	1,557.791	20.41	0.4611	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,524.84620	1,541.127	20.48	0.5290	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			1,677.84620	1,617.127	20.48	0.4710	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			0.15650		0.15630			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15650		0.15670			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15760		0.15570			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			0.07950		0.07710			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06360		0.06330			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.06000		0.05980			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			10.68730		10.65750			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.84650		10.81250			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.99990		10.96560			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			1,648.38160	1,677.731	25.29	0.9978	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			0.88160	0.431	25.29	0.0022	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,668.32060	1,697.696	25.39	0.9980	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			0.82060	0.396	25.39	0.0020	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,658.35050	1,687.713	25.34	0.9979	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			0.85050	0.413	25.34	0.0021	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,412.61320	1,438.410	18.77	0.9082	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			60.11320	51.910	18.77	0.0918	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,403.70420	1,429.416	18.76	0.9067	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			61.20420	52.916	18.76	0.0933	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,394.81150	1,420.438	18.75	0.9052	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			62.31150	53.938	18.75	0.0948	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			674.14680	683.313	18.33	0.5668	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			558.54680	533.413	18.33	0.4332	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			669.37460	678.453	18.34	0.5642	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			563.77460	538.553	18.34	0.4358	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			664.62880	673.620	18.34	0.5616	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			569.02880	543.720	18.34	0.4384	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			1.41070		1.40550			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.42790		1.42200			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.44310		1.43710			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.45490		1.44850			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			855.00000	907.000		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			755.00000	807.000		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			655.00000	707.000		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			20.00000	79.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			220.00000	279.000		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			120.00000	179.000		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			271.00000	331.000		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			171.00000	231.000		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			371.00000	431.000		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			285.00000	349.000		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			185.00000	249.000		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			85.00000	149.000		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			1.12030		1.12190			0.0000	280,075.00	250	13,410
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.12420		1.12580			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12820		1.12970			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>280,075.00</b>	<b>250</b>	<b>13,410</b>
<b>Total QUANTO € / \$</b>												<b>280,075.00</b>	<b>250</b>	<b>13,410</b>
RAIN	On	13/06/2016	Foreign Exchange Future			27,794.95000		27,706.53000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			28,360.13000		28,258.32000			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			11.46980		11.40700			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.67920		11.61230			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			1,222.76250	1,283.489	23.26	0.9841	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			5.76250	3.689	23.26	0.0159	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,212.96220	1,273.626	23.22	0.9836	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			5.96220	3.826	23.22	0.0164	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,203.16850	1,263.769	23.18	0.9830	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			6.16850	3.969	23.18	0.0170	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			490.84460	515.838	18.31	0.5402	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			498.54460	456.638	18.31	0.4598	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			486.49700	511.082	18.32	0.5369	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			504.19700	461.882	18.32	0.4631	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			482.17900	506.361	18.33	0.5337	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			509.87900	467.161	18.33	0.4663	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			5.26150		5.26700			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.22770		5.23700			0.0000	522,770.00	100	0
<b>Total TRY / R Future</b>												<b>522,770.00</b>	<b>100</b>	<b>0</b>
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			510.58570	504.306	21.84	0.9737	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			3.58570	2.806	21.84	0.0263	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			500.76060	494.446	21.63	0.9723	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			3.76060	2.946	21.63	0.0277	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			490.94530	484.593	21.42	0.9709	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			3.94530	3.093	21.42	0.0291	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			183.86360	174.812	16.33	0.4841	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			216.86360	217.112	16.33	0.5159	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			192.67860	183.454	16.30	0.5003	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			205.67860	205.754	16.30	0.4997	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			188.23150	179.093	16.32	0.4922	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			211.23150	211.393	16.32	0.5078	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>522,770.00</b>	<b>100</b>	<b>0</b>
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.52540		1.52610			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.46070		1.44720			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>730 745 035.85</b>	<b>45,522</b>	<b>1,188,066</b>
<b>Total Options</b>												<b>10 343 613.00</b>	<b>30,000</b>	<b>2,149,063</b>
<b>Grand Total:</b>												<b>741,088,648.85</b>	<b>75,522</b>	<b>3,337,129</b>