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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/05/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/05/2016 Foreign Exchange Future			15.67290		15.66960			0.0000	4,466,776.50	285	0
\$ / R On 27/05/2016 Foreign Exchange Future			15.70600		15.66960			0.0000	0.00	0	1,000
\$ / R On 30/05/2016 Foreign Exchange Future			15.71330		15.67780			0.0000	0.00	0	744
\$ / R On 31/05/2016 Foreign Exchange Future			15.71570		15.68060			0.0000	0.00	0	2,464
\$ / R On 01/06/2016 Foreign Exchange Future			15.71740		15.68330			0.0000	0.00	0	0
\$ / R On 06/06/2016 Foreign Exchange Future			15.72580		15.69730			0.0000	0.00	0	0
\$ / R On 07/06/2016 Foreign Exchange Future			15.72890		15.70010			0.0000	0.00	0	0
\$ / R On 08/06/2016 Foreign Exchange Future			15.73210		15.70300			0.0000	0.00	0	300
\$ / R On 09/06/2016 Foreign Exchange Future			15.73520		15.70580			0.0000	0.00	0	264
\$ / R On 13/06/2016 Foreign Exchange Future			15.74780		15.71710			0.0000	2,975,090,123.80	188,921	784,103
\$ / R On 14/06/2016 Foreign Exchange Future			15.75100		15.72000			0.0000	0.00	0	0
\$ / R On 15/06/2016 Foreign Exchange Future			15.75410		15.72280			0.0000	0.00	0	0
\$ / R On 17/06/2016 Foreign Exchange Future			15.76040		15.72850			0.0000	0.00	0	0
\$ / R On 21/06/2016 Foreign Exchange Future			15.77310		15.73980			0.0000	0.00	0	0
\$ / R On 24/06/2016 Foreign Exchange Future			15.78250		15.74830			0.0000	0.00	0	0
\$ / R On 28/06/2016 Foreign Exchange Future			15.79550		15.76030			0.0000	0.00	0	0
\$ / R On 29/06/2016 Foreign Exchange Future			15.79910		15.76390			0.0000	0.00	0	0
\$ / R On 30/06/2016 Foreign Exchange Future			15.80270		15.76750			0.0000	126,421.60	8	1,012
\$ / R On 05/07/2016 Foreign Exchange Future			15.82050		15.78530			0.0000	0.00	0	0
\$ / R On 12/07/2016 Foreign Exchange Future			15.84540		15.81030			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			15.85610		15.82100			0.0000	0.00	0	370

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/07/2016	Foreign Exchange Future			15.89520		15.86020			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.89880		15.86340			0.0000	0.00	0	2,110
\$ / R	On	28/07/2016	Foreign Exchange Future			15.90190		15.86650			0.0000	0.00	0	265
\$ / R	On	29/07/2016	Foreign Exchange Future			15.90510		15.86960			0.0000	0.00	0	285
\$ / R	On	05/08/2016	Foreign Exchange Future			15.92730		15.89150			0.0000	0.00	0	1,900
\$ / R	On	11/08/2016	Foreign Exchange Future			15.94630		15.91030			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.95890		15.92290			0.0000	0.00	0	105
\$ / R	On	16/08/2016	Foreign Exchange Future			15.96210		15.92600			0.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Future			15.96520		15.92910			0.0000	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Future			15.96840		15.93230			0.0000	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Future			15.98420		15.94790			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.99370		15.95730			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			16.00320		15.96690			0.0000	0.00	0	2,467
\$ / R	On	06/09/2016	Foreign Exchange Future			16.02900		15.99270			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.03540		15.99910			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.03860		16.00230			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.05150		16.01510			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.05790		16.02160			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.07080		16.03440			0.0000	128,244,984.00	7,980	196,202
\$ / R	On	28/09/2016	Foreign Exchange Future			16.09970		16.06330			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.18980		16.15330			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			16.22840		16.19190			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.29600		16.25930			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.34890		16.31180			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.36540		16.32820			0.0000	132,068,778.00	8,070	64,637
\$ / R	On	13/03/2017	Foreign Exchange Future			16.64480		16.60510			0.0000	1,165,136.00	70	12,074
\$ / R	On	19/06/2017	Foreign Exchange Future			16.95430		16.90930			0.0000	1,186,801.00	70	3,370
\$ / R	On	18/09/2017	Foreign Exchange Future			17.15120		17.10850			0.0000	1,200,584.00	70	70
\$ / R	On	18/12/2017	Foreign Exchange Future			17.34820		17.30770			0.0000	1,214,374.00	70	70
\$ / R	On	19/03/2018	Foreign Exchange Future			17.54510		17.50040			0.0000	1,228,157.00	70	70
\$ / R	On	18/06/2018	Foreign Exchange Future			17.80130		17.76500			0.0000	1,246,091.00	70	70
Total \$ / R Future												3,247,238,226.90	205,684	1,074,462
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call			474.21600	472.900	26.10	1.0000	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put			4.61600	0.000	26.10	0.0000	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.74	Call			66.97630	0.000	26.10	0.0000	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.74	Put			137.37630	67.100	26.10	1.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			31.22500	19.783	29.97	0.1171	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			491.62500	443.783	29.97	0.8829	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			5.32260	1.834	36.75	0.0125	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,035.72260	995.834	36.75	0.9875	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,869.60000	3,906.000	37.55	1.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	37.55	0.0000	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,169.66480	2,206.000	43.44	1.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			0.06480	0.000	43.44	0.0000	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Call			1,419.90940	1,456.100	41.62	0.9992	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Put			0.30940	0.100	41.62	0.0008	0.00	0	1,000
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Call			1,388.36940	1,423.595	28.24	0.9981	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Put			0.56940	0.295	28.24	0.0019	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	15.72	Call			166.24510	155.804	19.65	0.5007	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	15.72	Put			205.64510	160.104	19.65	0.4993	0.00	0	3,000
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Call			1,182.53810	1,216.810	25.50	0.9934	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Put			1.93810	1.110	25.50	0.0066	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			866.79030	901.012	24.17	0.9719	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			6.19030	5.312	24.17	0.0281	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	15.57	Call			244.38250	245.172	20.25	0.6450	0.00	0	5,000
\$ / R	On	31/05/2016	Foreign Exchange Option	15.57	Put			133.78250	99.472	20.25	0.3550	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Call			1,156.61050	1,188.883	23.92	0.9915	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Put			3.31050	1.483	23.92	0.0085	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Call			1,008.26110	1,040.194	23.03	0.9845	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Put			4.96110	2.794	23.03	0.0155	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			388.06340	381.662	19.19	0.7005	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			140.76340	105.862	19.19	0.2995	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,497.30100	3,525.800	21.42	1.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			0.00100	0.000	21.42	0.0000	0.00	0	1,000
\$ / R	On	07/06/2016	Foreign Exchange Option	15.89	Call			186.99010	172.538	20.56	0.4039	0.00	0	2,500
\$ / R	On	07/06/2016	Foreign Exchange Option	15.89	Put			376.89010	333.638	20.56	0.5961	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call			1,190.98030	1,215.804	22.24	0.9730	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put			10.88030	6.904	22.24	0.0270	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.68	Call			0.00000	274.989	20.22	0.5412	2,749,886.00	10,000	5,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.68	Put			0.00000	222.889	20.22	0.4588	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			241.22350	228.305	20.43	0.4777	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			318.22350	276.205	20.43	0.5223	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,118.35360	1,142.063	21.59	0.9630	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			15.35360	9.963	21.59	0.0370	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Call			974.53510	995.793	20.40	0.9488	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Put			21.53510	13.693	20.40	0.0512	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,416.37630	2,445.579	28.25	0.9985	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			0.57630	0.379	28.25	0.0015	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,406.39320	2,435.590	28.21	0.9985	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			0.59320	0.390	28.21	0.0015	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,396.41050	2,425.602	28.17	0.9985	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			0.61050	0.402	28.17	0.0015	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,557.16140	3,587.848	31.94	0.9998	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			0.06140	0.048	31.94	0.0002	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,807.36980	2,837.985	27.48	0.9993	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			0.26980	0.185	27.48	0.0007	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,717.44440	2,748.040	27.15	0.9991	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			0.34440	0.240	27.15	0.0009	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,517.69070	2,548.228	26.42	0.9984	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			0.59070	0.428	26.42	0.0016	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,427.85170	2,458.354	26.10	0.9980	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		0.75170	0.554	26.10	0.0020	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		2,417.87200	2,448.370	26.06	0.9980	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		0.77200	0.570	26.06	0.0020	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		2,407.89290	2,438.386	26.03	0.9979	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		0.79290	0.586	26.03	0.0021	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		2,218.41370	2,248.803	25.34	0.9965	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		1.31370	1.003	25.34	0.0035	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		2,188.52210	2,218.891	25.23	0.9962	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		1.42210	1.091	25.23	0.0038	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call		1,721.93520	1,751.783	23.52	0.9868	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put		4.83520	3.983	23.52	0.0132	0.00	0	62,394
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call		1,623.34220	1,653.011	23.16	0.9829	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put		6.24220	5.211	23.16	0.0171	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		1,525.19840	1,554.600	22.80	0.9780	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		8.09840	6.800	22.80	0.0220	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call		1,476.34550	1,505.413	22.55	0.9755	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put		9.24550	7.613	22.55	0.0245	0.00	0	28,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Call		1,330.77680	1,358.497	21.79	0.9660	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Put		13.67680	10.697	21.79	0.0340	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call		1,301.87440	1,329.252	21.64	0.9636	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put		14.77440	11.452	21.64	0.0364	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call		1,282.65160	1,309.785	21.54	0.9620	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put		15.55160	11.985	21.54	0.0380	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Call		1,273.05440	1,300.061	21.49	0.9612	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Put		15.95440	12.260	21.49	0.0388	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call		1,234.76500	1,261.230	21.29	0.9576	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put		17.66500	13.430	21.29	0.0424	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call		1,083.45780	1,107.147	20.48	0.9400	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put		26.35780	19.347	20.48	0.0600	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call		1,046.17650	1,068.998	20.28	0.9346	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put		29.07650	21.198	20.28	0.0654	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call		1,009.15110	1,031.026	20.08	0.9288	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put		32.05110	23.227	20.08	0.0712	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call		999.93710	1,021.563	20.03	0.9272	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put		32.83710	23.763	20.03	0.0728	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call		972.40120	993.249	19.88	0.9224	0.00	0	23,510
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put		35.30120	25.449	19.88	0.0776	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call		954.13680	974.439	19.78	0.9190	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put		37.03680	26.639	19.78	0.0810	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		908.82050	927.661	19.53	0.9099	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		41.72050	29.861	19.53	0.0901	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		838.60370	853.640	19.12	0.8933	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		51.50370	35.840	19.12	0.1067	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call		813.47270	826.636	19.04	0.8856	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put		56.37270	38.836	19.04	0.1144	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call		805.17000	817.992	19.05	0.8824	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			58.07000	40.192	19.05	0.1176	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			780.49010	792.280	19.10	0.8725	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			63.39010	44.480	19.10	0.1275	0.00	0	34,400
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call			700.84230	709.106	19.26	0.8360	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put			83.74230	61.306	19.26	0.1640	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			589.60590	592.554	19.49	0.7718	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			122.50590	94.754	19.49	0.2282	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Call			373.25420	365.721	20.03	0.5906	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Put			256.15420	217.921	20.03	0.4094	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			300.61300	289.371	20.27	0.5080	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			333.51300	291.571	20.27	0.4920	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			240.59570	227.660	20.66	0.4284	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			423.49570	379.860	20.66	0.5716	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			229.85670	216.708	20.74	0.4132	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			442.75670	398.908	20.74	0.5868	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			206.34540	192.847	20.93	0.3787	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			489.24540	445.047	20.93	0.6213	0.00	0	44,105
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			190.82410	177.195	21.06	0.3551	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			523.72410	479.395	21.06	0.6449	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			176.31300	162.644	21.19	0.3324	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			559.21300	514.844	21.19	0.6676	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			157.60660	144.018	21.38	0.3022	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			610.50660	566.218	21.38	0.6978	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			150.13730	136.627	21.46	0.2899	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			633.03730	588.827	21.46	0.7101	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			142.98220	129.573	21.54	0.2779	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			655.88220	611.773	21.54	0.7221	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			136.13240	122.845	21.62	0.2662	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			679.03240	635.045	21.62	0.7338	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			127.45350	114.360	21.73	0.2513	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			710.35350	666.560	21.73	0.7487	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			119.27590	106.409	21.83	0.2369	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			742.17590	698.609	21.83	0.7631	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			91.11310	79.394	22.26	0.1858	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			874.01310	831.594	22.26	0.8142	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			86.37050	75.097	22.34	0.1773	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			899.27050	857.297	22.34	0.8227	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			83.32890	72.353	22.39	0.1718	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			916.22890	874.553	22.39	0.8282	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			72.10060	61.423	22.50	0.1501	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			985.00060	943.623	22.50	0.8499	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			69.51600	58.929	22.53	0.1450	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,002.41600	961.129	22.53	0.8550	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			67.01640	56.525	22.55	0.1400	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			1,019.91640	978.725	22.55	0.8600	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			51.68510	42.002	22.74	0.1090	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,144.58510	1,104.202	22.74	0.8910	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			41.98300	33.051	22.89	0.0888	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,244.88300	1,205.251	22.89	0.9112	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			41.19100	32.330	22.91	0.0871	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,254.09100	1,214.530	22.91	0.9129	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			39.64780	30.932	22.93	0.0838	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,272.54780	1,233.132	22.93	0.9162	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			36.02330	27.674	23.00	0.0761	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,318.92330	1,279.874	23.00	0.9239	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			32.71080	24.734	23.07	0.0690	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			1,365.61080	1,326.934	23.07	0.9310	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			32.08400	24.182	23.08	0.0677	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,374.98400	1,336.382	23.08	0.9323	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			30.27030	22.592	23.12	0.0638	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,403.17030	1,364.792	23.12	0.9362	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			8.96750	5.937	25.24	0.0184	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,081.86750	2,048.137	25.24	0.9816	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			6.39720	4.284	26.08	0.0133	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,289.29720	2,256.484	26.08	0.9867	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			5.72730	3.855	26.36	0.0120	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,358.62730	2,326.055	26.36	0.9880	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			5.05360	3.425	26.68	0.0107	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			2,437.95360	2,405.625	26.68	0.9893	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			4.89890	3.327	26.76	0.0104	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,457.79890	2,425.527	26.76	0.9896	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			3.06120	2.154	28.00	0.0067	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			2,765.96120	2,734.354	28.00	0.9933	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			2.56700	1.837	28.48	0.0057	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,885.46700	2,854.037	28.48	0.9943	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			1.77260	1.224	30.35	0.0037	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			3,284.67260	3,253.424	30.35	0.9963	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			188.69820	175.138	21.27	0.3435	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			558.69820	514.138	21.27	0.6565	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call			1,201.11470	1,226.934	20.93	0.9513	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put			21.11470	15.933	20.93	0.0487	0.00	0	1,000
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call			1,140.01400	1,164.484	20.53	0.9401	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put			27.21400	20.384	20.53	0.0599	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Call			412.83760	405.562	20.31	0.5894	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Put			284.33760	245.162	20.31	0.4106	0.00	0	15,000
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call			1,208.60720	1,235.833	19.44	0.9383	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put			28.80720	22.733	19.44	0.0617	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			1,003.36380	956.982	22.67	0.7746	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			136.33590	124.294	22.73	0.2179	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,028.03590	981.794	22.73	0.7821	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			730.93670	736.485	19.65	0.7675	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			152.63670	123.985	19.65	0.2325	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	16.61	Call		141.66380	129.482	22.67	0.2254	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		95.59240	85.576	23.31	0.1514	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		1,375.29240	1,330.076	23.31	0.8486	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		2,264.93120	2,298.075	21.42	0.9926	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		4.63120	2.575	21.42	0.0074	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call		1,224.84060	1,246.506	18.62	0.9247	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put		44.54060	31.007	18.62	0.0753	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		158.82900	146.857	22.41	0.2389	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		1,018.52900	971.357	22.41	0.7611	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		3,960.48840	3,995.611	28.28	0.9997	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		0.18840	0.111	28.28	0.0003	0.00	0	250
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call		1,110.23970	1,127.262	18.79	0.8934	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put		66.33970	48.162	18.79	0.1066	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call		1,500.14370	1,526.305	18.22	0.9631	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put		22.64370	13.605	18.22	0.0369	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call		1,246.48040	1,265.621	18.70	0.9053	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put		61.18040	45.121	18.70	0.0947	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call		1,269.00270	1,286.491	18.85	0.8872	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put		78.70270	61.091	18.85	0.1128	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call		938.93500	946.050	19.17	0.7838	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put		168.63500	140.650	19.17	0.2162	0.00	0	12,000
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call		1,124.95610	1,137.173	19.12	0.8368	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put		123.95610	101.073	19.12	0.1632	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		306.50260	293.426	21.68	0.3296	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		1,046.30260	998.226	21.68	0.6704	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		79.95810	71.976	24.46	0.0990	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		2,409.75810	2,366.776	24.46	0.9010	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		201.65040	189.376	22.67	0.2282	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		1,468.25040	1,420.576	22.67	0.7718	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		154.86350	143.678	23.26	0.1801	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		1,741.46350	1,694.878	23.26	0.8199	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		4,064.53780	4,099.542	24.69	0.9985	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		1.13780	0.742	24.69	0.0015	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		2,382.01820	2,413.301	20.86	0.9732	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		18.61820	14.501	20.86	0.0268	0.00	0	150
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call		1,229.81230	1,241.204	19.07	0.8305	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put		143.31230	119.304	19.07	0.1695	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call		575.87900	566.422	20.34	0.5303	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put		566.27900	521.322	20.34	0.4697	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call		1,108.72750	1,114.657	19.21	0.7721	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put		217.22750	187.357	19.21	0.2279	0.00	0	5,000
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call		1,038.79280	1,042.691	19.27	0.7473	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put		247.29280	215.392	19.27	0.2527	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		3,217.12780	3,252.391	21.88	0.9893	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		6.82780	6.091	21.88	0.0107	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		815.43170	810.251	19.72	0.6341	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			425.13170	383.951	19.72	0.3659	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			395.87860	381.634	21.33	0.3651	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,082.97860	1,032.734	21.33	0.6349	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			694.10200	684.666	20.05	0.5588	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			578.10200	532.566	20.05	0.4412	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			237.02330	223.677	22.70	0.2325	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			1,697.92330	1,648.477	22.70	0.7675	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			686.02970	676.136	20.10	0.5517	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			596.92970	550.936	20.10	0.4483	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			617.25680	605.502	20.35	0.5090	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			694.95680	647.102	20.35	0.4910	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			527.60750	513.828	20.77	0.4427	0.00	0	10,000
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			889.70750	839.628	20.77	0.5573	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,489.65400	2,520.637	19.78	0.9598	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			32.35400	26.937	19.78	0.0402	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			221.00920	207.856	23.09	0.2085	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,963.70920	1,914.156	23.09	0.7915	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			189.88660	177.522	23.42	0.1821	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,162.58660	2,113.822	23.42	0.8179	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,161.22100	4,197.060	24.11	0.9948	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			3.92100	3.360	24.11	0.0052	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			1,134.08750	1,135.363	19.12	0.7305	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			307.18750	272.163	19.12	0.2695	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			241.45990	228.079	23.07	0.2149	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,048.75990	1,999.079	23.07	0.7851	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,528.38920	2,559.057	19.31	0.9571	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			35.68920	30.057	19.31	0.0429	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,341.85670	2,370.276	19.19	0.9434	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			49.15670	41.276	19.19	0.0566	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			250.55030	236.996	22.99	0.2221	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,997.85030	1,947.996	22.99	0.7779	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,276.34680	2,303.575	19.15	0.9358	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			57.24680	48.175	19.15	0.0642	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			334.97150	319.978	22.29	0.2837	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,635.87150	1,584.578	22.29	0.7163	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,539.59430	2,570.114	19.27	0.9558	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			37.29430	31.514	19.27	0.0442	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			252.43410	238.866	23.09	0.2203	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,050.13410	2,000.266	23.09	0.7797	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			156.22210	145.406	24.28	0.1406	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,851.12210	2,803.906	24.28	0.8594	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,339.42290	1,343.807	19.07	0.7668	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			274.32290	242.307	19.07	0.2332	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,759.33380	2,791.586	19.16	0.9662	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			27.73380	23.686	19.16	0.0338	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,749.82400	2,781.996	19.16	0.9657	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	13.30	Put			28.22400	24.096	19.16	0.0343	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,740.32050	2,772.412	19.16	0.9652	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			28.72050	24.512	19.16	0.0348	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			2,389.41890	2,418.529	18.93	0.9385	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			55.01890	47.729	18.93	0.0615	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			1,949.04390	1,968.768	18.84	0.8875	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			114.64390	97.968	18.84	0.1125	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			1,625.25000	1,635.735	18.88	0.8293	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			190.85000	164.935	18.88	0.1707	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,549.29640	1,557.910	18.94	0.8120	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			214.89640	187.110	18.94	0.1880	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,752.71850	2,786.085	19.00	0.9645	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			28.31850	25.284	19.00	0.0355	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			970.95800	964.098	19.69	0.6265	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			536.55800	493.298	19.69	0.3735	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			919.60280	911.383	19.82	0.6042	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			585.20280	540.583	19.82	0.3958	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,703.16260	1,715.506	18.83	0.8457	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			168.76260	144.706	18.83	0.1543	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			637.22710	623.111	20.73	0.4629	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			962.82710	912.311	20.73	0.5371	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			585.69090	570.957	20.96	0.4333	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,061.29090	1,010.157	20.96	0.5667	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			1,333.80910	1,336.856	19.10	0.7554	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			299.40910	266.056	19.10	0.2446	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			538.16610	522.997	21.19	0.4051	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,163.76610	1,112.197	21.19	0.5949	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			526.13880	510.881	21.25	0.3978	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			1,191.73880	1,140.081	21.25	0.6022	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			670.17710	656.526	20.60	0.4811	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			905.77710	855.726	20.60	0.5189	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			444.59860	429.082	21.72	0.3462	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,410.19860	1,358.282	21.72	0.6538	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			337.17180	322.312	22.53	0.2729	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,802.77180	1,751.512	22.53	0.7271	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			544.28170	529.158	21.16	0.4088	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			1,149.88170	1,098.358	21.16	0.5912	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			301.87760	287.495	22.85	0.2477	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,967.47760	1,916.695	22.85	0.7523	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			113.51030	104.848	25.63	0.1006	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,629.11030	3,584.048	25.63	0.8994	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			480.65980	465.168	21.49	0.3695	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,306.25980	1,254.368	21.49	0.6305	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,819.30010	2,853.192	19.01	0.9681	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			24.90010	22.392	19.01	0.0319	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,771.70520	2,805.228	19.00	0.9656	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			27.30520	24.428	19.00	0.0344	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,762.20770	2,795.653	19.00	0.9651	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			27.80770	24.853	19.00	0.0349	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			228.36790	215.659	23.77	0.1866	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,575.06790	2,525.959	23.77	0.8134	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,269.47150	4,305.228	22.39	0.9924	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			6.17150	5.528	22.39	0.0076	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,606.24830	2,636.538	18.65	0.9518	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			42.94830	36.838	18.65	0.0482	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			248.65080	235.468	23.56	0.2014	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,435.35080	2,385.768	23.56	0.7986	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			263.26760	250.001	24.04	0.1924	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,879.96760	2,830.201	24.04	0.8076	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			253.94210	240.879	24.14	0.1862	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,950.64210	2,901.079	24.14	0.8138	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,361.58770	4,397.234	21.36	0.9906	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			8.28770	7.434	21.36	0.0094	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,702.88720	2,732.892	17.86	0.9478	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			49.58720	43.092	17.86	0.0522	0.00	0	150
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			877.81660	863.510	20.56	0.5150	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			985.91660	935.110	20.56	0.4850	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			854.47150	839.876	20.64	0.5046	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,022.57150	971.476	20.64	0.4954	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			1,594.58740	1,597.513	19.13	0.7582	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			352.68740	319.113	19.13	0.2418	0.00	0	8,695
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,827.74640	2,850.175	17.51	0.9412	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			68.44640	54.175	17.51	0.0588	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			278.27910	264.758	24.59	0.1834	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,418.97910	3,368.758	24.59	0.8166	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,471.91340	4,506.803	20.74	0.9877	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			12.61340	10.803	20.74	0.0123	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,699.56030	3,732.070	18.39	0.9741	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			27.76030	23.169	18.39	0.0259	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,689.77590	3,722.230	18.37	0.9739	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			27.97590	23.331	18.37	0.0261	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,679.99230	3,712.393	18.34	0.9737	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			28.19230	23.493	18.34	0.0263	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,075.22810	3,098.883	17.05	0.9526	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			57.02810	43.483	17.05	0.0474	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			3,039.06610	3,062.207	17.11	0.9496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			60.86610	46.807	17.11	0.0504	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,731.24470	2,749.903	17.66	0.9192	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			13.61880	10.904	19.91	0.0122	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			49.05830	36.654	16.91	0.0413	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,093.37900	3,117.288	17.02	0.9540	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			55.17900	41.889	17.02	0.0460	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			195.67850	185.948	27.44	0.1212	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,167.47850	5,120.548	27.44	0.8788	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,541.81880	4,576.304	19.91	0.9878	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,771.72030	6,728.158	27.44	0.9384	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			13.20040	11.546	27.44	0.0106	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,625.00040	10,586.146	27.44	0.9894	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			233.18720	222.659	27.44	0.1407	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,804.98720	4,757.259	27.44	0.8593	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,157.25830	3,182.054	16.91	0.9587	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,895.04090	4,847.509	27.44	0.8644	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			200.92830	191.077	27.44	0.1240	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,112.72830	5,065.677	27.44	0.8760	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			268.44780	256.662	26.36	0.1627	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,240.24780	4,191.262	26.36	0.8373	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			89.92030	83.558	27.44	0.0616	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,296.61990	4,247.767	26.48	0.8396	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			240.80070	230.076	27.34	0.1449	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,712.60070	4,664.676	27.34	0.8551	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			291.52760	278.955	25.67	0.1775	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			3,913.32760	3,863.555	25.67	0.8225	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			223.24090	212.909	27.44	0.1356	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,034.35590	3,984.878	25.93	0.8282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			277.27270	265.175	26.09	0.1684	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,109.07270	4,059.775	26.09	0.8316	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			310.25680	297.095	25.18	0.1893	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,682.05680	3,631.695	25.18	0.8107	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			264.81990	253.167	26.48	0.1604	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,728.14590	3,677.905	25.28	0.8131	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			301.76830	288.868	25.40	0.1840	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,783.56830	3,733.468	25.40	0.8160	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			381.41740	366.605	23.98	0.2315	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,053.21740	3,001.205	23.98	0.7685	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			282.55590	270.278	25.93	0.1718	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,183.70290	3,132.032	24.18	0.7793	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			349.56220	335.329	24.30	0.2138	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,271.36220	3,219.929	24.30	0.7862	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			464.62250	448.679	23.28	0.2761	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,586.42250	2,533.280	23.28	0.7239	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			306.34590	293.305	25.28	0.1869	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,958.34070	2,906.080	23.84	0.7602	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			384.11480	369.255	23.96	0.2330	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,035.91480	2,983.855	23.96	0.7670	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			536.59090	520.070	22.78	0.3132	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,268.39090	2,214.670	22.78	0.6868	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			361.90290	347.432	24.18	0.2207	19,123,363.15	55,042	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			2,300.45230	2,246.776	22.83	0.6908	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			471.46350	455.453	23.23	0.2797	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,553.26350	2,500.053	23.23	0.7203	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			623.86930	607.059	22.27	0.3562	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			1,955.66930	1,901.659	22.27	0.6438	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			396.54070	381.480	23.84	0.2398	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			1,978.60010	1,924.598	22.31	0.6472	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			548.76100	532.173	22.71	0.3193	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,220.56100	2,166.774	22.71	0.6807	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			813.29670	797.222	21.31	0.4438	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,445.09670	1,391.822	21.31	0.5562	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			528.65230	512.176	22.83	0.3092	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			1,834.23260	1,780.238	22.05	0.6253	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			659.94500	643.150	22.07	0.3735	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,841.74500	1,787.750	22.07	0.6265	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			855.05580	839.349	21.14	0.4619	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,356.85580	1,303.949	21.14	0.5381	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			616.80010	599.998	22.31	0.3528	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,410.85150	1,357.703	21.25	0.5493	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			816.42080	800.372	21.30	0.4452	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			1,438.22080	1,384.972	21.30	0.5548	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			954.16010	939.648	20.79	0.5028	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,175.96010	1,124.248	20.79	0.4972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			662.43260	645.638	22.05	0.3747	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,265.02860	1,212.666	20.96	0.5179	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			878.80480	863.355	21.05	0.4719	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,310.60480	1,257.955	21.05	0.5281	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,011.92030	998.227	20.60	0.5256	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,083.72030	1,032.827	20.60	0.4744	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			829.05150	813.103	21.25	0.4507	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,126.34470	1,075.054	20.69	0.4851	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			961.66750	947.255	20.76	0.5058	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,163.46750	1,111.855	20.76	0.4942	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			1,250.11040	1,241.513	19.97	0.6116	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			781.91040	736.113	19.97	0.3884	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			903.22860	888.066	20.96	0.4821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			855.51480	808.201	20.13	0.4112	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,094.56000	1,082.486	20.36	0.5568	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			966.36000	917.086	20.36	0.4432	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,398.52040	1,393.408	19.63	0.6592	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			640.32040	598.008	19.63	0.3408	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			984.54470	970.454	20.69	0.5149	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			692.27010	648.580	19.76	0.3589	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,279.60030	1,271.685	19.90	0.6214	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			751.40030	706.285	19.90	0.3786	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,605.07470	1,604.859	19.23	0.7180	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			486.87470	449.459	19.23	0.2820	0.00	0	3,500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		1,183.71480	1,173.601	20.13	0.5888	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		564.35430	524.293	19.43	0.3128	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		1,436.60260	1,432.398	19.55	0.6707	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		608.40260	566.998	19.55	0.3293	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		1,754.95470	1,757.967	19.11	0.7534	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		406.75470	372.567	19.11	0.2466	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		1,340.47010	1,333.980	19.76	0.6411	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		413.36430	378.889	19.13	0.2496	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		1,611.40100	1,611.325	19.23	0.7196	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		483.20100	445.925	19.23	0.2804	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		1,949.52990	1,956.619	18.97	0.7942	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		321.32990	291.219	18.97	0.2058	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		1,492.55430	1,489.693	19.43	0.6872	163,991,309.17	110,084	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		350.33750	318.756	19.02	0.2201	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		1,802.36430	1,806.383	19.08	0.7638	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		384.16430	350.983	19.08	0.2362	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		2,322.69550	2,335.678	18.45	0.8619	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		194.49550	170.278	18.45	0.1381	0.00	0	125
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		1,741.56430	1,744.289	19.13	0.7504	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		268.21740	241.066	18.87	0.1786	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		2,000.20500	2,008.331	18.93	0.8039	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		302.00500	272.931	18.93	0.1961	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		2,905.17970	2,926.388	17.35	0.9376	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		76.97970	60.988	17.35	0.0624	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		1,878.53750	1,884.156	19.02	0.7799	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		103.04470	84.503	17.66	0.0808	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		2,481.30440	2,496.387	18.13	0.8866	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		153.10440	130.987	18.13	0.1134	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		3,084.29790	3,108.080	17.03	0.9533	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		56.09790	42.679	17.03	0.0467	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		2,096.41740	2,106.466	18.87	0.8214	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,862.37140	1,862.783	19.36	0.7090	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		617.27140	577.983	19.36	0.2910	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		1,667.20290	1,663.201	19.59	0.6632	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		762.10290	718.401	19.59	0.3368	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		1,645.37710	1,640.882	19.61	0.6578	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		780.27710	736.082	19.61	0.3422	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		1,200.69790	1,186.891	20.82	0.5236	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		1,345.59790	1,292.091	20.82	0.4764	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		1,110.35100	1,095.416	21.11	0.4930	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		1,505.25100	1,450.616	21.11	0.5070	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		722.95920	705.757	22.81	0.3456	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		2,547.85920	2,490.957	22.81	0.6544	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		720.84620	703.637	22.82	0.3447	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		2,555.74620	2,498.837	22.82	0.6553	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		613.68520	596.334	23.45	0.2994	0.00	0	6,370

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	19.00	Put			3,008.58520	2,951.534	23.45	0.7006	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			552.09160	534.888	23.88	0.2724	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,326.99160	3,270.088	23.88	0.7276	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,874.39740	1,875.076	19.35	0.7117	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			609.29740	570.276	19.35	0.2883	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,868.37680	1,868.925	19.35	0.7103	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			613.27680	574.125	19.35	0.2897	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			360.03750	342.830	26.89	0.1766	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,174.93750	5,118.030	26.89	0.8234	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,941.61640	1,943.791	19.27	0.7263	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			566.51640	528.991	19.27	0.2737	0.00	0	90
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			765.96650	749.590	23.94	0.3139	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			3,566.66650	3,505.290	23.94	0.6861	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,144.48900	2,147.761	19.57	0.7047	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			755.18900	713.461	19.57	0.2953	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,138.77770	2,141.919	19.58	0.7036	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			759.47770	717.619	19.58	0.2964	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			2,000.24830	2,000.256	19.77	0.6749	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			870.94830	825.956	19.77	0.3251	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,150.21980	2,153.617	19.56	0.7059	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			750.91980	709.317	19.56	0.2941	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,609.03870	1,600.065	21.76	0.5277	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			1,890.53870	1,838.865	21.76	0.4723	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,616.18510	1,607.306	21.75	0.5295	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			1,877.68510	1,826.106	21.75	0.4705	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,612.60340	1,603.681	21.75	0.5286	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			1,884.10340	1,832.481	21.75	0.4714	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			0.00000	1,908.876	21.85	0.5584	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			0.00000	1,860.676	21.85	0.4416	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			0.00000	1,905.302	21.86	0.5576	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			0.00000	1,867.102	21.86	0.4424	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			0.00000	1,912.451	21.84	0.5592	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			0.00000	1,854.251	21.84	0.4408	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.00000	2,096.612	22.09	0.5626	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			0.00000	2,051.512	22.09	0.4374	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.00000	2,093.171	22.11	0.5619	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			0.00000	2,058.071	22.11	0.4381	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.00000	2,100.071	22.08	0.5633	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			0.00000	2,044.971	22.08	0.4367	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.00000	2,314.825	22.34	0.5708	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			0.00000	2,213.525	22.34	0.4292	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.00000	2,311.421	22.35	0.5701	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			0.00000	2,220.121	22.35	0.4299	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.00000	2,318.247	22.33	0.5714	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			0.00000	2,206.947	22.33	0.4286	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R Option											185,864,558.32	175,126	1,954,687
Total \$ / R											3,433,102,785.22	380,810	3,029,149
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			15.74780		15.71710			0.0000	944,868.00	60	893
\$ / R MAXI On	19/09/2016	Foreign Exchange Future			16.07080		16.03440			0.0000	80,354.00	5	327
\$ / R MAXI On	19/12/2016	Foreign Exchange Future			16.36540		16.32820			0.0000	49,096.20	3	65
\$ / R MAXI On	13/03/2017	Foreign Exchange Future			16.64480		16.60510			0.0000	0.00	0	51
Total \$ / R MAXI Future											1,074,318.20	68	1,336
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			227,822.07170	230,864.724	25.55	0.9970	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			112.07170	84.724	25.55	0.0030	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			226,825.08350	229,867.147	25.52	0.9969	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			115.08350	87.147	25.52	0.0031	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			225,828.17450	228,869.638	25.48	0.9968	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			118.17450	89.638	25.48	0.0032	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			134,068.35360	134,391.181	19.09	0.7574	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			29,628.35360	26,311.181	19.09	0.2426	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			133,380.90630	133,685.555	19.10	0.7554	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			29,940.90630	26,605.555	19.10	0.2446	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			132,695.63430	132,982.139	19.11	0.7534	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			30,255.63430	26,902.139	19.11	0.2466	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			174,800.72750	175,283.451	19.16	0.7515	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			40,980.72750	37,743.451	19.16	0.2485	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			174,145.20680	174,604.310	19.17	0.7500	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			41,325.20680	38,064.310	19.17	0.2500	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			173,491.06800	173,926.916	19.18	0.7484	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			41,671.06800	38,386.915	19.18	0.2516	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			150,465.76960	145,061.609	21.11	0.5070	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			110,632.71040	109,191.598	21.12	0.4918	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			151,122.71040	145,711.598	21.12	0.5082	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			111,320.59460	109,892.237	21.10	0.4942	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			149,810.59460	144,412.237	21.10	0.5058	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			110,975.76960	109,541.609	21.11	0.4930	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,074,318.20	68	1,336
£ / R	On	31/05/2016			23.12060		22.89670			0.0000	0.00	0	123
£ / R	On	13/06/2016			23.16850		22.95060			0.0000	30,188,555.50	1,303	57,565
£ / R	On	08/09/2016			23.60610		23.37660			0.0000	0.00	0	0
£ / R	On	19/09/2016			23.66030		23.43030			0.0000	1,088,373.80	46	25,958
£ / R	On	19/12/2016			24.11610		23.88300			0.0000	24,116.10	1	155
£ / R	On	13/03/2017			24.55370		24.31440			0.0000	1,227,685.00	50	50
£ / R	On	25/04/2017			24.78490		24.54290			0.0000	0.00	0	73
£ / R	On	19/06/2017			25.04390		24.79320			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Future												32,528,730.40	1,400	83,924
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Call			1,329.80030	1,552.039	22.03	0.9933	0.00	0	0
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Put			3.10030	1.439	22.03	0.0067	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,466.09790	2,682.681	23.36	0.9902	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			5.49790	4.181	23.36	0.0098	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,456.20470	2,672.763	23.33	0.9900	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			5.60470	4.263	23.33	0.0100	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,446.31370	2,662.845	23.31	0.9898	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			5.71370	4.345	23.31	0.0102	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			56.13760	87.143	20.35	0.1577	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,405.53760	1,218.643	20.35	0.8423	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			3.45090	4.763	25.26	0.0106	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			3,552.85090	3,336.263	25.26	0.9894	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,603.17480	1,788.169	19.86	0.7251	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			496.57480	452.069	19.86	0.2749	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			314.12550	359.184	21.64	0.2357	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,787.52550	2,603.084	21.64	0.7643	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,394.43390	2,610.733	20.10	0.8524	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			217.83390	204.633	20.10	0.1476	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,616.05730	1,802.125	19.86	0.7279	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			489.45730	446.025	19.86	0.2721	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,609.60780	1,795.140	19.86	0.7265	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			493.00780	449.040	19.86	0.2735	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,246.93400	1,400.874	19.81	0.6196	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			826.63400	750.574	19.81	0.3804	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			460.84530	523.858	21.08	0.3080	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			2,330.54530	2,163.559	21.08	0.6920	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			1,532.90470	1,707.352	19.66	0.6940	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			142.41650	134.949	20.52	0.0989	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			602.60470	547.052	19.66	0.3060	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,257.35840	1,412.130	19.81	0.6226	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			817.05840	741.830	19.81	0.3774	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,252.13560	1,406.492	19.81	0.6211	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			821.83560	746.192	19.81	0.3789	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			3,062.71650	3,285.249	20.52	0.9011	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,028.83360	2,200.575	18.98	0.6958	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			785.83360	724.475	18.98	0.3042	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,022.72940	2,194.230	18.98	0.6948	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			789.72940	728.130	18.98	0.3052	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			1,176.52140	1,289.679	19.91	0.4924	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			38.71430	38.054	23.62	0.0223	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			52.40980	50.733	20.31	0.0331	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			2,869.15600	3,064.863	18.75	0.8191	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			396.15600	358.763	18.75	0.1809	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,821.88590	1,976.800	19.08	0.6547	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	23.01	Put			948.88590	870.700	19.08	0.3453	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			6,791.71430	7,024.154	23.62	0.9777	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			1,753.52140	1,633.579	19.91	0.5076	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			555.53810	614.714	21.61	0.2752	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			3,612.53810	3,438.614	21.61	0.7248	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,034.94340	2,206.932	18.98	0.6969	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			781.94340	720.832	18.98	0.3031	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			5,525.40980	5,756.833	20.31	0.9669	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,943.09150	2,076.251	19.09	0.6104	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			1,378.69150	1,272.551	19.09	0.3896	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,938.41160	2,071.318	19.10	0.6094	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			1,384.01160	1,277.618	19.10	0.3906	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,947.77330	2,081.204	19.09	0.6113	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			1,373.37330	1,267.504	19.09	0.3887	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			2,078.46090	2,207.115	19.08	0.6072	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			1,515.56090	1,402.215	19.08	0.3928	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			763.20000	1,013.900		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			753.20000	1,003.900		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			773.20000	1,023.900		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			0.00000	0.000		0.0000	0.00	0	0
Total £ / R Option												0.00	0	46,732
Total £ / R												32,528,730.40	1,400	130,656
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14281		0.14305			0.0000	0.00	0	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14624		0.14644			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14951		0.14971			0.0000	0.00	0	6,041
Total ¥ / R Future												0.00	0	11,988
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			0.01600	0.014	20.45	0.0001	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,306.47700	1,282.771	17.59	0.9909	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1.77700	1.771	17.59	0.0091	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,304.70120	3,281.001	26.56	1.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.00120	0.001	26.56	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,304.71600	2,281.014	20.45	0.9999	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,645.59870	3,626.301	19.10	0.9964	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			1.79870	1.801	19.10	0.0036	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,650.72210	2,631.446	16.28	0.9858	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			6.92210	6.946	16.28	0.0142	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,700.34630	1,681.550	16.02	0.9105	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			56.54630	57.050	16.02	0.0895	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00010	0.000	25.93	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,029.20010	26,049.400	25.93	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00010	0.000	25.93	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	19/12/2016	Foreign Exchange Option	0.42	Put			27,029.20010	27,049.400	25.93	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	25.93	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,029.20000	28,049.400	25.93	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,988
€ / R	On	25/05/2016	Foreign Exchange Future			17.47450		17.48680			0.0000	2,586,226.00	148	0
€ / R	On	27/05/2016	Foreign Exchange Future			17.50180		17.48680			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			17.51410		17.50080			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			17.55410		17.54600			0.0000	13,253,345.50	755	107,242
€ / R	On	30/06/2016	Foreign Exchange Future			17.62720		17.73360			0.0000	1,304,412.80	74	74
€ / R	On	19/09/2016	Foreign Exchange Future			17.97740		17.96360			0.0000	8,988,700.00	500	13,905
€ / R	On	19/12/2016	Foreign Exchange Future			18.37270		18.35860			0.0000	0.00	0	12,558
€ / R	On	13/03/2017	Foreign Exchange Future			18.75710		18.74090			0.0000	0.00	0	4,000
Total € / R Future												26,132,684.30	1,477	137,780
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			0.45970	0.000	23.68	0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,193.65970	1,205.500	23.68	1.0000	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			4.32030	1.496	37.19	0.0093	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,197.52030	1,179.696	37.19	0.9907	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			387.15800	388.868	20.61	0.7642	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			76.35800	64.768	20.61	0.2358	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			1,852.95790	1,860.910	23.92	0.9809	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			6.95790	6.810	23.92	0.0191	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,598.55030	1,605.796	22.86	0.9679	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			247.56270	228.407	20.71	0.3979	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			491.56270	464.307	20.71	0.6021	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,288.65520	2,296.435	25.25	0.9930	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			2.65520	2.334	25.25	0.0070	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,298.59730	2,306.377	25.28	0.9932	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			8.32100	5.731	24.89	0.0163	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,312.32100	2,301.631	24.89	0.9837	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			970.49180	966.776	19.68	0.8900	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			54.49180	42.676	19.68	0.1100	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,346.24780	3,354.248	28.45	0.9995	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			129.87670	110.185	19.85	0.2324	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			12.55030	11.696	22.86	0.0321	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			675.87670	664.286	19.85	0.7676	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			0.24780	0.148	28.45	0.0005	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,308.54060	2,316.321	25.31	0.9934	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			2.54060	2.221	25.31	0.0066	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			2.59730	2.277	25.28	0.0068	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Call			0.00000	412.000	20.84	0.4776	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Put			0.00000	514.800	20.84	0.5224	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,051.50150	3,063.365	20.50	0.9496	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	14.96	Put			47.90150	45.965	20.50	0.0504	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			1,377.00930	1,368.889	19.90	0.7097	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			413.40930	391.489	19.90	0.2903	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,070.28410	3,082.243	20.51	0.9507	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			46.68410	44.843	20.51	0.0493	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,060.89010	3,072.800	20.50	0.9502	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			47.29010	45.400	20.50	0.0498	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,951.33480	1,947.356	19.82	0.7367	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			492.73480	474.656	19.82	0.2633	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,892.09120	1,887.268	19.84	0.7248	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			523.49120	504.568	19.84	0.2752	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			350.52550	335.365	24.40	0.1946	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			530.48920	511.379	19.84	0.2778	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			502.03160	484.752	23.28	0.2682	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,891.92550	3,862.665	24.40	0.8054	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,302.12150	2,302.336	19.69	0.7991	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			343.52150	329.636	19.69	0.2009	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,943.43160	2,912.052	23.28	0.7318	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,885.58280	1,880.664	19.84	0.7235	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			526.98280	507.964	19.84	0.2765	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,879.08920	1,874.079	19.84	0.7222	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,431.07410	1,416.327	20.72	0.5446	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,380.17410	1,349.227	20.72	0.4554	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,427.01740	1,412.210	20.73	0.5435	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,386.11740	1,355.110	20.73	0.4565	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,422.97230	1,408.112	20.74	0.5423	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,392.07230	1,361.012	20.74	0.4577	0.00	0	0
Total € / R Option												0.00	0	36,098
Total € / R												26,132,684.30	1,477	173,878
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.31830		11.28720			0.0000	1,358,196.00	120	6,828
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.51040		11.47460			0.0000	0.00	0	1,931
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.69020		11.65410			0.0000	5,845,100.00	500	1,009
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.86490		11.82590			0.0000	0.00	0	4,610
Total AU\$ / R Future												7,203,296.00	620	14,378
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			3.17500	2.155	22.17	0.0108	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,190.50150	1,220.545	22.12	0.9887	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			3.30150	2.245	22.12	0.0113	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,210.25320	1,240.368	22.22	0.9896	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			3.05320	2.068	22.22	0.0104	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,200.37500	1,230.455	22.17	0.9892	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			62.25040	52.224	17.01	0.0963	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,327.93060	1,353.549	16.99	0.9022	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			63.33060	53.149	16.99	0.0978	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,345.78720	1,371.714	17.03	0.9052	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			61.18720	51.314	17.03	0.0948	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,336.85040	1,362.624	17.01	0.9037	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,194.16720	1,209.970	16.58	0.7858	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			210.06720	189.770	16.58	0.2142	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,186.71920	1,202.379	16.58	0.7837	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			212.61920	192.179	16.58	0.2163	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,201.63780	1,217.583	16.59	0.7880	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			207.53780	187.383	16.59	0.2120	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			665.85040	667.132	16.81	0.5088	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			799.95040	762.232	16.81	0.4912	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			673.73160	675.183	16.78	0.5132	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			787.83160	750.283	16.78	0.4868	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			669.77820	671.146	16.79	0.5110	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			793.87820	756.246	16.79	0.4890	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												7,203,296.00	620	14,378
CAD/ R	On	13/06/2016	Foreign Exchange Future			12.03850		11.99480			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.28740		12.23890			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,129.91380	1,172.099	21.31	0.9832	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			5.11380	3.599	21.31	0.0168	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,120.03440	1,162.167	21.21	0.9828	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			5.23440	3.667	21.21	0.0172	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,110.15850	1,152.236	21.10	0.9824	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			5.35850	3.736	21.10	0.0176	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			418.71490	422.233	16.77	0.4874	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			559.81490	514.833	16.77	0.5126	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			414.84680	418.236	16.79	0.4841	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			565.94680	520.836	16.79	0.5159	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			411.00750	414.269	16.81	0.4807	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			572.10750	526.869	16.81	0.5193	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Future			15.90180		15.84180			0.0000	0.00	0	5,055
CHF / R	On	19/09/2016	Foreign Exchange Future			16.30690		16.24050			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	5,055
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,464.57530	1,523.539	24.24	0.9667	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			12.77530	11.739	24.24	0.0333	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
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,454.83280	1,513.759	24.18	0.9661	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			13.03280	11.959	24.18	0.0339	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,445.09530	1,503.984	24.12	0.9654	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			13.29530	12.184	24.12	0.0346	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			629.67510	636.838	20.86	0.4634	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			989.17510	929.938	20.86	0.5366	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			626.16610	633.207	20.87	0.4614	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			995.66610	936.307	20.87	0.5386	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			622.67200	629.592	20.88	0.4595	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,002.17200	942.692	20.88	0.5405	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	5,055
CNH / R	On	13/06/2016	Foreign Exchange Future			2.39690		2.39200			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.43210		2.42650			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	230
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,669.11530	1,707.936	21.98	0.9285	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			49.11530	38.936	21.98	0.0715	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,856.14760	1,898.588	22.65	0.9448	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			36.14760	29.588	22.65	0.0552	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,762.17620	1,802.942	22.31	0.9372	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			42.17620	33.942	22.31	0.0628	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,249.05110	1,177.757	19.71	0.5040	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			972.79760	956.794	19.75	0.4816	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,307.79760	1,235.794	19.75	0.5184	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			932.91360	916.255	19.80	0.4674	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,367.91360	1,295.255	19.80	0.5326	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1,014.05110	998.757	19.71	0.4960	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	230
DKK / R	On	13/06/2016	Foreign Exchange Future			2.36480		2.36280			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.42300		2.42000			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,744.19010	2,763.273	28.28	0.9742	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			16.19010	15.273	28.28	0.0258	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,646.55340	2,665.958	28.13	0.9701	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			18.55340	17.958	28.13	0.0299	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,842.11590	2,860.953	28.44	0.9778	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			14.11590	12.953	28.44	0.0222	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,152.42930	1,098.294	21.30	0.4582	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,348.44030	1,325.142	21.22	0.5692	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,048.44030	995.142	21.22	0.4308	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,299.26830	1,275.463	21.25	0.5554	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,099.26830	1,045.463	21.25	0.4446	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,252.42930	1,228.294	21.30	0.5418	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.02820		2.02380			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.07210		2.06640			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.10970		2.10420			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.14480		2.13880			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			117.80410	103.765	21.67	0.1919	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,079.80410	1,021.765	21.67	0.8081	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			102.34170	89.382	21.86	0.1693	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,164.34170	1,107.382	21.86	0.8307	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			88.73990	76.870	22.06	0.1489	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,250.73990	1,194.870	22.06	0.8511	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			757.53360	745.889	20.43	0.4444	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,293.53360	1,224.889	20.43	0.5556	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			723.22310	711.095	20.52	0.4289	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,359.22310	1,290.095	20.52	0.5711	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			690.33020	677.784	20.62	0.4138	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,426.33020	1,356.784	20.62	0.5862	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,246.23330	1,236.066	20.23	0.5177	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,404.23330	1,339.066	20.23	0.4823	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,206.83760	1,196.131	20.31	0.5057	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,464.83760	1,399.131	20.31	0.4943	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,168.60810	1,157.404	20.39	0.4937	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,526.60810	1,460.404	20.39	0.5063	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,571.64430	1,564.096	20.17	0.5409	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,583.64430	1,516.096	20.17	0.4591	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,530.46790	1,522.220	20.23	0.5307	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,642.46790	1,574.220	20.23	0.4693	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,491.25270	1,482.398	20.30	0.5207	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			1,703.25270	1,634.398	20.30	0.4793	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.15610		0.15540			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15630		0.15540			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15660		0.15550			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R Future									0.00	0	1,266
Total KES / R									0.00	0	1,266
NGN / R On 13/06/2016 Foreign Exchange Future			0.07900		0.07890			0.0000	0.00	0	11,085
NGN / R On 19/09/2016 Foreign Exchange Future			0.06280		0.06330			0.0000	0.00	0	0
NGN / R On 19/12/2016 Foreign Exchange Future			0.05770		0.05970			0.0000	0.00	0	0
Total NGN / R Future									0.00	0	11,085
Total NGN / R									0.00	0	11,085
NZ\$ / R On 13/06/2016 Foreign Exchange Future			10.63190		10.58410			0.0000	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Future			10.79700		10.74440			0.0000	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Future			10.95240		10.89850			0.0000	0.00	0	0
Total NZ\$ / R Future									0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.01	Call			1,574.72710	1,622.265	25.45	0.9980	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.01	Put			0.62710	0.365	25.45	0.0020	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	8.99	Call			1,594.67420	1,642.233	25.55	0.9982	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	8.99	Put			0.57420	0.333	25.55	0.0018	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.00	Call			1,584.70010	1,632.249	25.50	0.9981	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.00	Put			0.60010	0.349	25.50	0.0019	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.46	Call			1,345.57110	1,386.941	18.28	0.9081	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.46	Put			61.17110	49.941	18.28	0.0919	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.47	Call			1,336.73000	1,377.899	18.27	0.9065	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.47	Put			62.33000	50.899	18.27	0.0935	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.48	Call			1,327.90790	1,368.872	18.25	0.9050	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.48	Put			63.50790	51.872	18.25	0.0950	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.85	Call			632.16820	643.612	18.02	0.5545	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.85	Put			583.66820	541.212	18.02	0.4455	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.86	Call			627.56650	638.857	18.02	0.5518	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.86	Put			589.06650	546.457	18.02	0.4482	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.87	Call			622.99130	634.133	18.03	0.5492	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.87	Put			594.49130	551.733	18.03	0.4508	0.00	0	0
Total NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	0
PULA / R On 13/06/2016 Foreign Exchange Future			1.40550		1.40350			0.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Future			1.42350		1.42090			0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Future			1.43880		1.43630			0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Future			1.45080		1.44800			0.0000	0.00	0	0
Total PULA / R Future									0.00	0	0
PULA / R On 13/06/2016 Foreign Exchange Option	1.32	Call			835.00000	855.000		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	13/06/2016	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			735.00000	755.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Call			635.00000	655.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			9.00000	35.000		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			209.00000	235.000		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			109.00000	135.000		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			263.00000	288.000		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			163.00000	188.000		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			363.00000	388.000		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			280.00000	308.000		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			180.00000	208.000		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			80.00000	108.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.11470		1.11640			0.0000	0.00	0	13,410
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.11860		1.12030			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12270		1.12440			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,410
Total QUANTO € / \$												0.00	0	13,410
RAIN	On	13/06/2016	Foreign Exchange Future			27,620.55000		27,574.73000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			28,194.91000		28,139.82000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.41460		11.37560			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.62890		11.58570			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,190.64490	1,227.888	23.22	0.9849	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			5.04490	3.288	23.22	0.0151	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
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,180.83440	1,218.016	23.17	0.9844	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			5.23440	3.416	23.17	0.0156	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,170.96470	1,208.148	23.13	0.9838	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			5.36470	3.548	23.13	0.0162	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			470.06190	471.693	17.80	0.5231	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			504.36190	462.793	17.80	0.4769	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			465.79380	467.103	17.81	0.5197	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			510.09380	468.203	17.81	0.4803	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			461.55820	462.546	17.82	0.5163	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			515.85820	473.646	17.82	0.4837	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.34780		5.31530			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.32070		5.28450			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			557.26780	588.834	22.48	0.9892	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			1.96780	1.034	22.48	0.0108	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			547.35380	578.929	22.39	0.9882	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			2.05380	1.129	22.39	0.0118	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			537.44440	569.032	22.29	0.9872	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			2.14440	1.232	22.29	0.0128	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			202.85410	215.488	15.81	0.5603	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			188.35410	164.788	15.81	0.4397	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			212.55230	226.420	15.83	0.5769	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			178.05230	155.720	15.83	0.4231	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			207.66140	220.913	15.82	0.5686	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			183.16140	160.213	15.82	0.4314	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.51230		1.51370			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.43290		1.45120			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									3 314 177 255.80	209,249	1,354,914
Total Options									185 864 558.32	175,126	2,037,517
Grand Total:									3,500,041,814.12	384,375	3,392,431