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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/04/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/04/2016 Foreign Exchange Future			14.17790		14.28050			0.0000	12,575,797.30	887	0
\$ / R On 03/05/2016 Foreign Exchange Future			14.17960		14.28050			0.0000	0.00	0	0
\$ / R On 04/05/2016 Foreign Exchange Future			14.17960		14.27120			0.0000	0.00	0	733
\$ / R On 06/05/2016 Foreign Exchange Future			14.18250		14.27710			0.0000	0.00	0	0
\$ / R On 09/05/2016 Foreign Exchange Future			14.19110		14.28600			0.0000	0.00	0	0
\$ / R On 10/05/2016 Foreign Exchange Future			14.19390		14.28900			0.0000	0.00	0	825
\$ / R On 13/05/2016 Foreign Exchange Future			14.20250		14.29760			0.0000	0.00	0	616
\$ / R On 16/05/2016 Foreign Exchange Future			14.21110		14.30630			0.0000	0.00	0	1,880
\$ / R On 17/05/2016 Foreign Exchange Future			14.21400		14.30920			0.0000	0.00	0	100
\$ / R On 18/05/2016 Foreign Exchange Future			14.21680		14.31210			0.0000	0.00	0	0
\$ / R On 19/05/2016 Foreign Exchange Future			14.21970		14.31500			0.0000	0.00	0	0
\$ / R On 20/05/2016 Foreign Exchange Future			14.22260		14.31780			0.0000	0.00	0	4,700
\$ / R On 23/05/2016 Foreign Exchange Future			14.23120		14.32650			0.0000	0.00	0	0
\$ / R On 24/05/2016 Foreign Exchange Future			14.23400		14.32940			0.0000	0.00	0	0
\$ / R On 25/05/2016 Foreign Exchange Future			14.23690		14.33230			0.0000	0.00	0	285
\$ / R On 27/05/2016 Foreign Exchange Future			14.24260		14.33800			0.0000	0.00	0	1,000
\$ / R On 30/05/2016 Foreign Exchange Future			14.25120		14.34670			0.0000	0.00	0	930
\$ / R On 31/05/2016 Foreign Exchange Future			14.25410		14.34960			0.0000	5,231,254.70	367	1,733
\$ / R On 06/06/2016 Foreign Exchange Future			14.27130		14.36690			0.0000	0.00	0	0
\$ / R On 07/06/2016 Foreign Exchange Future			14.27410		14.36980			0.0000	0.00	0	0
\$ / R On 08/06/2016 Foreign Exchange Future			14.27700		14.37270			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	09/06/2016	Foreign Exchange Future			14.27980		14.37560			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.29130		14.38710			0.0000	708,905,645.20	49,604	618,514
\$ / R	On	14/06/2016	Foreign Exchange Future			14.29410		14.39000			0.0000	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Future			14.29700		14.39290			0.0000	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Future			14.31410		14.41030			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			14.32260		14.41890			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			14.33400		14.43050			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			14.33690		14.43340			0.0000	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Future			14.33980		14.43630			0.0000	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Future			14.35400		14.45070			0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Future			14.37400		14.47100			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			14.41410		14.51150			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.41690		14.51440			0.0000	0.00	0	2,110
\$ / R	On	28/07/2016	Foreign Exchange Future			14.41980		14.51730			0.0000	0.00	0	265
\$ / R	On	11/08/2016	Foreign Exchange Future			14.46030		14.55830			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			14.47200		14.57020			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			14.47790		14.57610			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.50420		14.60270			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			14.51300		14.61160			0.0000	0.00	0	2,610
\$ / R	On	06/09/2016	Foreign Exchange Future			14.53640		14.63520			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.54230		14.64110			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			14.54520		14.64410			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			14.55690		14.65590			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.56270		14.66180			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.57450		14.67370			0.0000	12,898,432.50	885	183,314
\$ / R	On	28/09/2016	Foreign Exchange Future			14.60080		14.70030			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.68280		14.78310			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.77900		14.88080			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.82550		14.92820			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.84010		14.94300			0.0000	69,243,906.60	4,666	60,771
\$ / R	On	13/03/2017	Foreign Exchange Future			15.08710		15.19620			0.0000	4,526,130.00	300	4,747
\$ / R	On	19/06/2017	Foreign Exchange Future			15.35940		15.47060			0.0000	0.00	0	1,300
\$ / R	On	18/09/2017	Foreign Exchange Future			15.59140		15.69770			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>813,381,166.30</b>	<b>56,709</b>	<b>887,312</b>
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			0.00000	0.000	12.91	0.0000	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			1,949.50000	2,052.100	12.91	1.0000	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Call			3.41200	1.495	24.51	0.0120	0.00	0	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Put			752.91200	851.895	24.51	0.9880	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.42	Call			55.37000	28.149	18.17	0.1910	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.42	Put			194.87000	268.549	18.17	0.8090	0.00	0	1,000
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Call			7.00750	3.662	23.54	0.0276	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Put			596.50750	694.062	23.54	0.9724	0.00	0	18,400
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			0.03920	0.037	39.60	0.0002	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			2,428.83920	2,520.437	39.60	0.9998	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Call			5.36640	3.561	22.12	0.0223	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	06/05/2016	Foreign Exchange Option	15.09	Put			818.26640	911.061	22.12	0.9777	0.00	0	0
\$ / R	On	09/05/2016	Foreign Exchange Option	14.55	Call			66.50680	46.161	17.71	0.2012	0.00	0	2,500
\$ / R	On	09/05/2016	Foreign Exchange Option	14.55	Put			330.50680	405.061	17.71	0.7988	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.44	Put			258.70660	325.114	17.68	0.7071	0.00	0	1,000
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			3.42810	2.821	23.11	0.0142	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			1,224.42810	1,318.920	23.11	0.9858	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			175.03410	132.764	17.49	0.4270	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			166.03410	218.864	17.49	0.5730	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	14.44	Call			107.70660	79.014	17.68	0.2929	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			2.33430	1.720	24.62	0.0077	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			1,684.73430	1,779.220	24.62	0.9923	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			3.44070	2.741	23.66	0.0112	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			1,687.14070	1,781.641	23.66	0.9888	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			0.80040	0.664	28.01	0.0026	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			2,641.60040	2,736.664	28.01	0.9974	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Call			157.23830	123.192	17.73	0.3386	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Put			308.03830	369.192	17.73	0.6614	0.00	0	1,000
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Call			241.89800	195.491	17.40	0.4634	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Put			209.79800	258.691	17.40	0.5366	0.00	0	15,000
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call			74.22370	55.829	18.50	0.1759	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put			562.12370	639.029	18.50	0.8241	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			8.40170	5.941	20.97	0.0231	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			1,393.40170	1,486.241	20.97	0.9769	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			15.70070	10.625	19.85	0.0396	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			1,177.90070	1,268.025	19.85	0.9604	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			25.35430	19.127	19.23	0.0638	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			1,058.85430	1,147.927	19.23	0.9362	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Call			196.64860	159.594	17.65	0.3640	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Put			347.24860	405.594	17.65	0.6360	0.00	0	1,000
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call			47.09190	34.483	18.98	0.1026	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put			914.79190	997.584	18.98	0.8974	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			7.74970	5.789	21.39	0.0192	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,799.74970	1,893.189	21.39	0.9808	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Call			320.49640	268.060	17.26	0.5052	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Put			232.49640	275.460	17.26	0.4948	0.00	0	1,000
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			2.72390	2.184	23.27	0.0074	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,364.72390	2,459.584	23.27	0.9926	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,538.22120	2,442.864	22.33	0.9989	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			0.22120	0.264	22.33	0.0011	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			870.91780	783.271	16.88	0.8787	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			32.91780	40.671	16.88	0.1213	0.00	0	150
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Call			314.59270	263.893	17.05	0.4881	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Put			257.89270	302.693	17.05	0.5119	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Call			230.21520	191.072	17.55	0.3809	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Put			380.61520	436.972	17.55	0.6191	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			134.11720	108.378	18.25	0.2440	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			604.51720	674.278	18.25	0.7560	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			59.18810	47.219	19.62	0.1109	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,142.28810	1,225.919	19.62	0.8891	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,168.40160	2,073.047	19.56	0.9941	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			1.50160	1.747	19.56	0.0059	0.00	0	1,000
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call			265.83290	225.054	17.78	0.3955	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put			416.03290	470.954	17.78	0.6045	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			39.27760	30.950	20.40	0.0738	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			1,446.57760	1,533.950	20.40	0.9262	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			243.58810	205.781	18.01	0.3649	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			470.88810	528.781	18.01	0.6351	0.00	0	8,219
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,114.13400	1,025.292	16.59	0.9065	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			28.53400	35.492	16.59	0.0935	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,105.03870	1,016.390	16.60	0.9041	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			29.43870	36.590	16.60	0.0959	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,095.96620	1,007.516	16.61	0.9017	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			30.36620	37.716	16.61	0.0983	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			3,405.82590	3,501.630	25.08	0.9927	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			2.77630	2.798	26.11	0.0067	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			3,615.67630	3,711.498	26.11	0.9933	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			2.73430	2.761	26.46	0.0066	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			3,685.63430	3,781.461	26.46	0.9934	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			2.69050	2.723	26.85	0.0064	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			3,765.59050	3,861.423	26.85	0.9936	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			2.68010	2.714	26.95	0.0064	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,785.58010	3,881.414	26.95	0.9936	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			2.55030	2.603	28.47	0.0058	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			4,095.45030	4,191.303	28.47	0.9942	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			2.51310	2.572	29.06	0.0057	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			4,215.41310	4,311.272	29.06	0.9943	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			1.50380	1.317	29.06	0.0031	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			4,614.40380	4,710.017	29.06	0.9969	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,230.04770	2,134.460	19.82	0.9907	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			2.94770	3.160	19.82	0.0093	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,487.88120	1,393.369	16.37	0.9638	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			10.78120	12.069	16.37	0.0362	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,400.85080	1,307.845	16.43	0.9526	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			13.75080	16.545	16.43	0.0474	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,213.09320	1,122.770	16.55	0.9186	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			25.99320	31.470	16.55	0.0814	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,130.95900	1,042.313	16.61	0.8988	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			33.85900	41.013	16.61	0.1012	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,121.94010	1,033.500	16.61	0.8964	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			34.84010	42.200	16.61	0.1036	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,112.94380	1,024.714	16.62	0.8940	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			35.84380	43.414	16.62	0.1060	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	13.50	Call			946.80520	863.374	16.74	0.8410	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			59.70520	72.074	16.74	0.1590	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			921.49580	838.964	16.76	0.8314	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			64.39580	77.664	16.76	0.1686	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			570.45000	505.554	17.17	0.6449	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			183.35000	214.254	17.17	0.3551	0.00	0	50,071
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call			508.17500	447.417	17.27	0.5997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put			221.07500	256.117	17.27	0.4003	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			450.49210	393.963	17.36	0.5539	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			263.39210	302.663	17.36	0.4461	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			423.38160	368.987	17.41	0.5310	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			286.28160	327.687	17.41	0.4690	0.00	0	51,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			335.93250	291.447	17.73	0.4506	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			378.83250	430.147	17.73	0.5494	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			327.48700	283.836	17.77	0.4420	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			390.38700	442.536	17.77	0.5580	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			307.13470	265.538	17.87	0.4209	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			420.03470	474.238	17.87	0.5791	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			248.99940	213.623	18.20	0.3570	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			521.89940	582.323	18.20	0.6430	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call			236.03700	202.125	18.29	0.3420	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put			548.93700	610.825	18.29	0.6580	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			223.66940	191.182	18.37	0.3274	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			576.56940	639.882	18.37	0.6726	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			220.66890	188.530	18.39	0.3239	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			583.56890	647.230	18.39	0.6761	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			211.87570	180.771	18.45	0.3133	0.00	0	25,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			604.77570	669.471	18.45	0.6867	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			206.18820	175.761	18.49	0.3064	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			619.08820	684.461	18.49	0.6936	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			192.55970	163.780	18.60	0.2896	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			655.45970	722.480	18.60	0.7104	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			172.43490	146.155	18.77	0.2641	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			715.33490	784.855	18.77	0.7359	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			165.39400	140.010	18.83	0.2551	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			738.29400	808.710	18.83	0.7449	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			163.10550	138.016	18.85	0.2521	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			746.00550	816.716	18.85	0.7479	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			156.41650	132.188	18.91	0.2433	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			769.31650	840.888	18.91	0.7567	0.00	0	7,840
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call			135.90300	114.253	19.11	0.2157	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put			848.80300	922.953	19.11	0.7843	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			109.57650	91.584	19.41	0.1791	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			972.47650	1,050.284	19.41	0.8209	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			52.64590	43.284	20.40	0.0932	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			1,415.54590	1,501.984	20.40	0.9068	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			41.76670	33.575	20.56	0.0748	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			1,554.66670	1,642.275	20.56	0.9252	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			39.71610	31.896	20.60	0.0715	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			1,582.61610	1,670.596	20.60	0.9285	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			35.28880	28.282	20.67	0.0643	0.00	0	650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			1,648.18880	1,736.982	20.67	0.9357	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			32.41360	25.941	20.73	0.0596	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			1,695.31360	1,784.641	20.73	0.9404	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			29.75870	23.784	20.78	0.0552	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,742.65870	1,832.484	20.78	0.9448	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			26.38270	21.050	20.86	0.0495	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,809.28270	1,899.750	20.86	0.9505	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			25.04950	19.973	20.89	0.0473	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,837.94950	1,928.673	20.89	0.9527	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			23.78010	18.948	20.93	0.0451	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,866.68010	1,957.648	20.93	0.9549	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			22.57160	17.974	20.96	0.0430	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,895.47160	1,986.674	20.96	0.9570	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			21.05020	16.749	21.00	0.0404	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			1,933.95020	2,025.449	21.00	0.9596	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			19.62690	15.605	21.05	0.0379	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,972.52690	2,064.305	21.05	0.9621	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			14.79850	11.737	21.22	0.0293	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			2,127.69850	2,220.437	21.22	0.9707	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			14.03000	11.124	21.26	0.0279	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,156.93000	2,249.824	21.26	0.9721	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			13.53910	10.732	21.28	0.0270	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			2,176.43910	2,269.432	21.28	0.9730	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			11.73530	9.295	21.37	0.0237	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			2,254.63530	2,347.995	21.37	0.9763	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			11.32200	8.966	21.39	0.0229	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			2,274.22200	2,367.666	21.39	0.9771	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			10.92270	8.649	21.41	0.0222	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			2,293.82270	2,387.349	21.41	0.9778	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			8.48510	6.715	21.56	0.0176	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,431.38510	2,525.415	21.56	0.9824	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			6.94900	5.499	21.68	0.0146	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			2,539.84900	2,634.199	21.68	0.9854	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			6.82360	5.400	21.70	0.0144	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,549.72360	2,644.100	21.70	0.9856	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			6.57940	5.207	21.72	0.0139	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			2,569.47940	2,663.907	21.72	0.9861	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			6.00550	4.754	21.77	0.0128	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			2,618.90550	2,713.454	21.77	0.9872	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			5.48070	4.339	21.83	0.0118	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			2,668.38070	2,763.039	21.83	0.9882	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		5.38130	4.261	21.84	0.0116	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		2,678.28130	2,772.961	21.84	0.9884	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call		5.09350	4.034	21.87	0.0110	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put		2,707.99350	2,802.734	21.87	0.9890	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		2.92590	2.930	25.08	0.0073	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call		298.61640	257.793	18.01	0.4072	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put		448.61640	503.693	18.01	0.5928	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call		32.39430	25.825	20.80	0.0587	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put		1,732.39430	1,821.725	20.80	0.9413	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call		278.93030	240.664	18.21	0.3825	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put		496.03030	553.664	18.21	0.6175	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call		328.52780	287.563	18.16	0.4162	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put		478.22780	533.463	18.16	0.5838	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		26.53120	22.214	22.04	0.0451	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		2,247.63120	2,339.614	22.04	0.9549	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		169.64410	146.653	19.48	0.2373	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		920.74410	994.053	19.48	0.7627	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call		27.58190	23.103	21.99	0.0467	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put		2,218.68190	2,310.503	21.99	0.9533	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		19.61810	16.870	22.72	0.0335	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		2,629.11810	2,722.870	22.72	0.9665	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		1,017.80490	936.694	17.06	0.8162	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		87.30490	102.694	17.06	0.1838	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call		356.25720	316.067	18.30	0.4238	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put		505.75720	562.067	18.30	0.5762	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		32.59860	28.015	22.04	0.0535	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		2,222.09860	2,314.015	22.04	0.9465	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		2,633.99420	2,537.966	20.82	0.9905	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		3.49420	3.966	20.82	0.0095	0.00	0	250
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call		312.07560	275.663	18.62	0.3789	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put		598.67560	658.764	18.62	0.6211	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call		499.07050	445.502	17.85	0.5335	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put		352.77050	395.702	17.85	0.4665	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call		383.00660	341.427	18.35	0.4298	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put		532.30660	587.427	18.35	0.5702	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call		408.22850	365.450	18.38	0.4350	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put		557.22850	611.450	18.38	0.5650	0.00	0	12,000
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		85.01250	74.526	21.97	0.1048	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		2,173.51250	2,260.426	21.97	0.8952	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		25.41530	22.303	25.02	0.0334	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		3,703.91530	3,798.203	25.02	0.9666	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		55.74590	49.005	22.89	0.0709	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		2,671.34590	2,762.105	22.89	0.9291	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		43.24230	38.339	23.50	0.0562	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,978.84230	3,071.439	23.50	0.9438	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		2,722.45290	2,626.387	19.80	0.9820	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			8.05290	9.487	19.80	0.0180	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,145.42100	1,064.589	17.13	0.7936	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			131.02100	147.689	17.13	0.2064	0.00	0	150
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			420.39890	378.431	18.66	0.4130	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			683.09890	738.631	18.66	0.5870	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,901.41370	1,808.310	17.55	0.9240	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			43.11370	48.010	17.55	0.0760	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			270.02040	243.702	20.02	0.2715	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,231.72040	1,303.402	20.02	0.7285	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			125.43200	111.877	21.83	0.1355	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			2,165.23200	2,249.877	21.83	0.8645	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			74.45820	66.315	23.07	0.0832	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,888.35820	2,978.415	23.07	0.9168	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			230.10850	207.521	20.60	0.2301	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,494.00850	1,569.621	20.60	0.7699	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,272.47180	1,192.964	17.30	0.7810	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			169.77180	188.764	17.30	0.2190	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			74.36500	68.219	23.74	0.0806	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,171.66500	3,264.019	23.74	0.9194	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			66.84870	61.430	24.31	0.0724	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,394.14870	3,487.230	24.31	0.9276	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,813.11200	2,716.866	18.36	0.9783	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			10.41200	12.666	18.36	0.0217	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			428.89100	391.902	19.27	0.3730	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			957.29100	1,018.902	19.27	0.6270	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			84.19050	78.460	23.76	0.0874	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,248.99050	3,342.060	23.76	0.9126	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,315.54900	1,236.327	17.27	0.7792	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			180.34900	199.927	17.27	0.2208	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,168.56730	1,093.532	17.33	0.7339	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			233.36730	257.132	17.33	0.2661	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			86.47170	80.541	23.62	0.0897	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,191.27170	3,284.141	23.62	0.9103	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,121.52600	1,048.306	17.39	0.7147	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			260.42600	286.006	17.39	0.2853	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			114.89950	104.490	22.70	0.1144	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,773.79950	2,862.190	22.70	0.8856	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,329.28970	1,249.531	17.31	0.7781	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			185.18970	204.331	17.31	0.2219	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			89.30310	82.998	23.76	0.0907	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,245.20310	3,337.798	23.76	0.9093	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			67.03120	62.876	25.86	0.0661	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,121.13120	4,215.976	25.86	0.9339	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			547.05650	504.667	18.96	0.4320	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			841.15650	897.766	18.96	0.5680	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,515.44440	1,432.595	17.24	0.8193	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	13.29	Put			143.64440	159.895	17.24	0.1807	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,507.46530	1,424.791	17.25	0.8174	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			145.66530	162.091	17.25	0.1826	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,499.50680	1,417.012	17.25	0.8155	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			147.70680	164.312	17.25	0.1845	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			753.60970	700.155	18.25	0.5406	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			579.90970	625.655	18.25	0.4594	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			550.87810	510.027	19.03	0.4278	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			877.17810	935.527	19.03	0.5722	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,514.25890	1,431.936	17.22	0.8148	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			150.55890	167.436	17.22	0.1852	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,221.37850	1,146.679	17.37	0.7335	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			247.67850	272.179	17.37	0.2665	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			217.14430	198.940	21.48	0.1949	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			2,053.44430	2,134.440	21.48	0.8051	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			707.40470	656.955	18.39	0.5169	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			633.70470	682.455	18.39	0.4831	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			664.30800	616.857	18.55	0.4937	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			690.60800	742.357	18.55	0.5063	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			175.08590	160.251	21.98	0.1611	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,361.38590	2,445.751	21.98	0.8389	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			252.20850	231.277	21.14	0.2220	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,848.50850	1,926.777	21.14	0.7780	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			238.40090	218.535	21.27	0.2114	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,924.70090	2,004.035	21.27	0.7886	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			108.06150	101.188	23.41	0.1052	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,134.36150	3,226.688	23.41	0.8948	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			197.91140	181.233	21.70	0.1796	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,184.21140	2,266.733	21.70	0.8204	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			193.09860	176.805	21.75	0.1757	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,219.39860	2,302.305	21.75	0.8243	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			45.96100	40.544	26.23	0.0439	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,922.26100	5,016.044	26.23	0.9561	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			160.82810	147.163	22.18	0.1493	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,487.12810	2,572.663	22.18	0.8507	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			119.52570	110.141	22.94	0.1147	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,945.82570	3,035.641	22.94	0.8853	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,570.28810	1,486.745	17.20	0.8279	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			136.58810	152.245	17.20	0.1721	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,530.16770	1,447.491	17.22	0.8186	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			146.46770	162.991	17.22	0.1814	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,522.20190	1,439.703	17.22	0.8167	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			148.50190	165.203	17.22	0.1833	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			93.40420	87.994	24.92	0.0868	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,803.10420	3,897.194	24.92	0.9132	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,912.76580	2,815.451	17.07	0.9766	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			12.46580	14.651	17.07	0.0234	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,403.61840	1,325.097	17.35	0.7752	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			203.31840	224.297	17.35	0.2248	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			98.87220	93.055	24.56	0.0920	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,648.57220	3,742.255	24.56	0.9080	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			118.20720	111.420	25.26	0.0975	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,105.10720	4,198.620	25.26	0.9025	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			115.44310	108.861	25.43	0.0951	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,182.34310	4,276.061	25.43	0.9049	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,995.90970	2,898.345	16.18	0.9762	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			12.80970	15.545	16.18	0.0238	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,510.94170	1,433.132	17.38	0.7731	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			227.84170	250.332	17.38	0.2269	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,637.92050	1,558.004	17.47	0.7719	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			257.12050	279.004	17.47	0.2281	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			138.04370	127.726	25.82	0.1002	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,657.24370	4,748.726	25.82	0.8998	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,095.06030	2,994.465	15.23	0.9769	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			14.26030	15.465	15.23	0.0231	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,372.63620	2,279.795	16.41	0.9018	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			84.43620	94.295	16.41	0.0982	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,364.03360	2,271.331	16.42	0.9006	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			85.83360	95.831	16.42	0.0994	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,355.44940	2,262.884	16.44	0.8993	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			87.24940	97.384	16.44	0.1007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,827.58660	1,743.309	17.42	0.7963	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			234.58660	253.209	17.42	0.2037	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,103.74380	1,043.080	18.42	0.5913	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			660.74380	702.980	18.42	0.4087	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,865.55410	1,780.504	17.39	0.8041	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			204.20730	220.849	17.36	0.1837	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,417.26660	6,514.195	25.38	0.9532	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			23.20500	20.585	25.38	0.0199	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,090.20500	8,190.485	25.38	0.9801	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,161.78520	3,062.190	15.67	0.9706	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			18.78520	22.091	15.67	0.0294	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,927.20730	1,840.949	17.36	0.8163	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,031.84240	6,127.571	25.38	0.9433	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			70.91580	64.063	25.38	0.0541	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,127.91580	6,223.963	25.38	0.9459	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,873.19880	1,787.995	17.39	0.8056	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			220.19880	237.895	17.39	0.1944	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			60.26660	54.295	25.38	0.0468	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,460.01770	5,553.552	25.38	0.9250	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			99.80860	90.686	25.38	0.0729	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,516.80860	5,610.586	25.38	0.9271	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	26.94	Call			2.27540	1.949	25.38	0.0023	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,999.27540	12,101.849	25.38	0.9977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			74.84240	67.671	25.38	0.0567	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,130.72950	5,222.735	25.38	0.9122	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			115.62340	105.320	25.38	0.0828	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,252.62340	5,345.220	25.38	0.9172	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			62.26770	56.129	25.38	0.0482	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,359.26770	6,456.029	25.38	0.9518	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			103.01770	93.652	25.38	0.0750	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,897.81270	4,988.603	25.38	0.9019	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			137.23140	125.373	25.38	0.0960	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,944.23140	5,035.273	25.38	0.9040	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			78.97230	71.470	25.38	0.0594	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,935.97230	6,031.370	25.38	0.9406	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			123.72950	112.835	25.38	0.0878	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,255.18770	4,344.597	25.38	0.8674	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			186.28110	171.099	25.38	0.1245	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,393.28110	4,480.999	25.38	0.8755	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			110.88260	100.929	25.38	0.0799	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,327.88260	5,420.829	25.38	0.9201	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			140.81270	128.703	25.38	0.0981	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,734.22280	3,826.816	24.47	0.8445	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			203.41430	194.774	25.36	0.1386	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,150.41430	4,244.674	25.36	0.8614	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			133.04460	121.483	25.38	0.0935	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,000.04460	5,091.383	25.38	0.9065	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			198.18770	184.697	25.38	0.1326	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,314.35740	3,404.850	23.56	0.8236	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			252.94580	240.847	23.68	0.1734	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,369.94580	3,460.747	23.68	0.8266	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			177.12860	162.548	25.38	0.1193	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,484.12860	4,572.448	25.38	0.8807	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			227.22280	216.916	24.47	0.1555	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,392.66030	2,472.113	21.78	0.7513	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			300.83490	283.494	22.57	0.2046	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,867.83490	2,953.394	22.57	0.7954	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			199.11860	186.583	25.38	0.1337	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,236.11860	4,326.483	25.38	0.8663	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			257.35740	244.950	23.56	0.1764	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,225.26590	2,302.698	21.50	0.7326	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			396.48850	371.748	21.60	0.2607	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,283.48850	2,361.648	21.60	0.7393	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			229.64460	219.169	24.39	0.1572	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,696.64460	3,789.069	24.39	0.8428	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			375.66030	352.213	21.78	0.2487	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,988.59580	2,062.796	21.11	0.7027	0.00	0	1,365

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	16.53	Call			449.93210	421.932	21.19	0.2909	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,036.93210	2,111.832	21.19	0.7091	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			282.35840	268.219	22.93	0.1935	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,029.35840	3,118.119	22.93	0.8065	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			408.26590	382.798	21.50	0.2674	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,622.20430	1,690.939	20.47	0.6470	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			518.52430	486.478	20.74	0.3282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,775.52430	1,846.378	20.74	0.6718	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			383.51750	359.578	21.71	0.2532	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,350.51750	2,429.478	21.71	0.7468	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			461.59580	432.896	21.11	0.2973	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,259.18820	1,320.579	19.72	0.5779	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			680.96180	640.556	19.83	0.4117	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,307.96180	1,370.456	19.83	0.5883	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			420.45450	394.240	21.41	0.2744	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,167.45450	2,244.140	21.41	0.7256	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			565.20430	531.039	20.47	0.3530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,059.89210	1,115.647	19.29	0.5310	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			799.28530	752.307	19.30	0.4673	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,066.28530	1,122.207	19.30	0.5327	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			475.64380	446.108	21.01	0.3050	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,932.64380	2,006.008	21.01	0.6950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			702.18820	660.679	19.72	0.4221	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			882.36940	932.611	18.90	0.4822	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			886.60290	835.575	19.00	0.5057	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			923.60290	975.475	19.00	0.4943	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			616.05290	579.100	20.17	0.3793	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,473.05290	1,539.000	20.17	0.6207	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			802.89210	755.747	19.29	0.4690	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			727.52580	772.160	18.57	0.4324	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,007.84480	950.864	18.65	0.5550	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			764.84480	810.764	18.65	0.4450	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			733.76390	690.636	19.57	0.4373	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,190.76390	1,250.536	19.57	0.5627	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			915.36940	862.711	18.90	0.5178	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			273.34760	294.395	17.48	0.2278	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,574.45710	1,496.029	17.58	0.7384	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			331.45710	355.929	17.58	0.2616	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			878.64770	827.980	19.02	0.5023	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			935.64770	987.880	19.02	0.4977	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,040.52580	982.260	18.57	0.5676	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			222.55410	240.404	17.39	0.1959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,857.92370	1,773.027	17.40	0.8026	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			224.92370	242.927	17.40	0.1974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			962.78690	907.606	18.76	0.5371	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			819.78690	867.506	18.76	0.4629	0.00	0	40,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,716.34760	1,634.495	17.48	0.7722	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			906.90850	856.883	19.87	0.4515	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,410.70850	1,469.783	19.87	0.5485	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			894.04730	844.629	19.92	0.4463	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,437.84730	1,497.529	19.92	0.5537	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			581.75050	548.746	21.57	0.3113	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,385.55050	2,461.646	21.57	0.6887	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			374.17130	356.618	23.47	0.2107	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,607.97130	3,699.518	23.47	0.7893	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,024.80470	969.450	19.44	0.4968	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,188.60470	1,242.350	19.44	0.5032	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			328.63400	314.183	24.45	0.1850	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,132.43400	4,227.083	24.45	0.8150	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			303.62180	290.902	25.10	0.1706	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,487.42180	4,583.802	25.10	0.8294	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			632.89080	597.057	21.27	0.3345	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,186.69080	2,259.956	21.27	0.6655	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,028.51400	972.998	19.43	0.4982	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,182.31400	1,235.898	19.43	0.5018	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			143.74930	134.112	25.56	0.0885	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,367.54930	6,467.012	25.56	0.9115	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			373.27810	355.784	23.49	0.2102	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,617.07810	3,708.684	23.49	0.7898	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,074.16330	1,016.681	19.28	0.5150	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,107.96330	1,159.581	19.28	0.4850	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,032.23770	976.560	19.42	0.4996	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,176.03770	1,229.460	19.42	0.5004	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,280.72840	1,220.088	19.79	0.5225	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,330.12840	1,380.688	19.79	0.4775	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,276.91850	1,216.421	19.80	0.5213	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,336.31850	1,387.021	19.80	0.4787	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,284.55730	1,223.767	19.78	0.5237	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,323.95730	1,374.367	19.78	0.4763	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			977.92230	940.144	21.87	0.3841	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,670.22230	2,738.743	21.87	0.6159	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			982.49520	944.539	21.85	0.3856	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,654.79520	2,723.138	21.85	0.6144	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			980.20530	942.341	21.86	0.3849	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,662.50530	2,730.941	21.86	0.6151	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,751,894</b>
<b>Total \$ / R</b>												<b>813,381,166.30</b>	<b>56,709</b>	<b>2,639,206</b>
\$ / R	MAXI	On	13/06/2016	Foreign Exchange Future		14.29130		14.38710			0.0000	285,826.00	20	978
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Future		14.57450		14.67370			0.0000	0.00	0	331
\$ / R	MAXI	On	19/12/2016	Foreign Exchange Future		14.84010		14.94300			0.0000	0.00	0	22

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/03/2017	Foreign Exchange Future			15.08710		15.19620			0.0000	0.00	0	54
<b>Total \$ / R MAXI Future</b>											<b>285,826.00</b>	<b>20</b>	<b>1,385</b>
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			99,822.15990	91,310.575	16.70	0.8592	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			5,112.15990	6,180.575	16.70	0.1408	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			98,958.07650	90,473.471	16.71	0.8562	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			5,248.07650	6,343.471	16.71	0.1438	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			98,096.80260	89,639.612	16.71	0.8533	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			5,386.80260	6,509.612	16.71	0.1467	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			54,743.86370	50,679.321	19.05	0.4257	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			88,373.86370	94,229.321	19.05	0.5743	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			55,434.21220	51,328.096	19.02	0.4299	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			87,064.21220	92,878.096	19.02	0.5701	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			55,087.80820	51,002.699	19.03	0.4278	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			87,717.80820	93,552.699	19.03	0.5722	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			88,393.70070	83,206.492	19.01	0.5040	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			93,093.70070	98,196.492	19.01	0.4960	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			87,998.52800	82,829.267	19.03	0.5023	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			93,698.52800	98,819.267	19.03	0.4977	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			87,605.59940	82,454.245	19.04	0.5006	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			94,305.59940	99,444.246	19.04	0.4994	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			238,677.58550	246,164.601	21.57	0.6887	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			58,103.45240	54,691.712	21.58	0.3104	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			239,483.45240	246,981.711	21.58	0.6896	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			58,492.50540	55,058.742	21.56	0.3122	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			237,872.50540	245,348.742	21.56	0.6878	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			58,297.58550	54,874.601	21.57	0.3113	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>285,826.00</b>	<b>20</b>	<b>1,385</b>
£ / R	On	31/05/2016			20.75910		20.81900			0.0000	0.00	0	123
£ / R	On	13/06/2016			20.92630		20.97560			0.0000	460,378.60	22	57,258
£ / R	On	08/09/2016			21.30120		21.35320			0.0000	0.00	0	0
£ / R	On	19/09/2016			21.35050		21.40290			0.0000	0.00	0	24,275
£ / R	On	19/12/2016			21.75460		21.81180			0.0000	0.00	0	5
£ / R	On	13/03/2017			22.13310		22.19990			0.0000	0.00	0	0
£ / R	On	25/04/2017			22.33010		22.40290			0.0000	0.00	0	73
£ / R	On	19/06/2017			22.55230		22.62200			0.0000	0.00	0	0
<b>Total £ / R Future</b>											<b>460,378.60</b>	<b>22</b>	<b>81,734</b>
£ / R	On	31/05/2016		Call			99.55660	86.184	14.12	0.1852	0.00	0	0
£ / R	On	31/05/2016		Put			850.55660	897.084	14.12	0.8148	0.00	0	0
£ / R	On	13/06/2016		Call			678.85430	639.854	13.20	0.6836	0.00	0	0
£ / R	On	13/06/2016		Put			193.25430	203.554	13.20	0.3164	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	20.50	Call			672.19100	633.356	13.20	0.6798	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			196.59100	207.056	13.20	0.3202	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			665.56630	626.895	13.21	0.6760	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			199.96630	210.595	13.21	0.3240	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			7.56130	6.588	19.02	0.0137	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			3,331.96130	3,380.288	19.02	0.9863	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			4.69940	4.197	26.72	0.0068	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			5,529.09940	5,577.897	26.72	0.9932	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			466.55180	444.272	16.11	0.3406	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,383.35180	1,413.072	16.11	0.6594	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			47.54240	46.109	18.73	0.0482	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,544.34240	4,594.909	18.73	0.9518	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			858.33370	825.116	15.18	0.5390	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			705.13370	723.916	15.18	0.4610	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			472.02230	449.568	16.09	0.3438	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,368.82230	1,398.368	16.09	0.6562	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			469.27960	446.910	16.10	0.3422	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,376.07960	1,405.710	16.10	0.6578	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			352.22600	335.177	16.91	0.2591	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,939.32600	1,974.677	16.91	0.7409	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			350.30860	333.329	16.92	0.2579	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,947.40860	1,982.829	16.92	0.7421	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			348.39730	331.491	16.92	0.2567	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,955.49730	1,990.991	16.92	0.7433	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			1,310.51210	1,271.474	14.94	0.6831	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			417.61210	430.974	14.94	0.3169	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			3,115.21590	3,152.862	19.07	0.7553	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			202.04860	192.493	20.89	0.1161	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			5,330.24860	5,377.893	20.89	0.8839	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,715.18570	1,741.751	17.64	0.5839	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			883.80460	853.239	17.65	0.4149	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,722.00460	1,748.639	17.65	0.5851	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			777.28290	749.521	17.93	0.3749	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,975.48290	2,004.921	17.93	0.6251	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			467.01590	447.462	19.07	0.2447	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			127.61060	132.715	16.60	0.0930	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,374.90240	1,335.251	16.76	0.5738	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			973.10240	990.651	16.76	0.4262	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			890.17790	859.474	17.63	0.4173	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,708.37790	1,734.874	17.63	0.5827	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			886.98570	856.351	17.64	0.4161	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			4,731.58980	4,676.050	17.69	0.9607	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			49.78980	51.450	17.69	0.0393	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			3,529.41060	3,477.315	16.60	0.9070	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			980.49730	945.944	19.05	0.3801	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,520.59730	2,552.844	19.05	0.6199	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			977.86160	943.369	19.06	0.3793	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,527.96160	2,560.269	19.06	0.6207	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			975.23360	940.809	19.07	0.3785	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,535.33360	2,567.709	19.07	0.6215	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,110.79820	1,072.010	19.37	0.3922	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,687.89820	2,721.910	19.37	0.6078	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			1,398.00000	1,467.700		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			1,408.00000	1,477.700		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			1,418.00000	1,487.700		1.0000	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>45,432</b>
<b>Total £ / R</b>												<b>460,378.60</b>	<b>22</b>	<b>127,166</b>
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13362		0.13264			0.0000	0.00	0	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13671		0.13573			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13970		0.13873			0.0000	0.00	0	5,961
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,908</b>
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			11.33670	8.293	16.24	0.0278	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			458.07880	521.908	16.68	0.6907	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			193.87880	160.308	16.68	0.3093	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,264.50170	2,361.818	17.97	0.9991	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.30170	0.218	17.97	0.0009	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,275.53670	1,369.893	16.24	0.9722	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,583.46990	2,680.459	16.97	0.9821	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			10.86990	9.759	16.97	0.0179	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,645.70360	1,736.118	16.52	0.9053	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			73.10360	65.418	16.52	0.0947	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			893.71740	964.181	17.03	0.7003	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			321.11740	293.481	17.03	0.2997	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00050	0.001	27.95	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,127.40050	27,029.801	27.95	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00030	0.000	27.95	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,127.40030	28,029.800	27.95	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00020	0.000	27.95	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,127.40020	29,029.800	27.95	1.0000	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>11,908</b>
€ / R	On	29/04/2016	Foreign Exchange Future			16.21130		16.16580			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			16.30960		16.23110			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			16.31670		16.23810			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	31/05/2016	Foreign Exchange Future			16.33110		16.25230			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			16.38260		16.30510			0.0000	5,324,345.00	325	72,098
€ / R	On	19/09/2016	Foreign Exchange Future			16.76180		16.68270			0.0000	821,328.20	49	8,656
€ / R	On	19/12/2016	Foreign Exchange Future			17.12680		17.04940			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			17.47080		17.40040			0.0000	0.00	0	2,500
<b>Total € / R Future</b>												<b>6,145,673.20</b>	<b>374</b>	<b>94,696</b>
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			0.02190	0.000	12.74	0.0000	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			2,404.22190	2,358.700	12.74	1.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			4.03670	4.323	22.51	0.0129	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			2,452.93670	2,374.723	22.51	0.9871	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			5.10080	5.967	22.60	0.0166	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			2,447.00080	2,369.267	22.60	0.9834	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			81.16080	94.655	19.15	0.1906	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			1,018.86080	953.555	19.15	0.8094	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			775.80600	832.758	17.93	0.7604	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			170.70600	150.158	17.93	0.2396	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			604.87410	654.466	18.05	0.6715	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			67.33240	74.920	20.33	0.1316	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,552.23240	1,482.320	20.33	0.8684	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,116.62890	1,184.609	17.70	0.8796	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			71.52890	62.009	17.70	0.1204	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,125.03200	1,193.228	17.70	0.8818	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			7.11800	6.654	24.37	0.0139	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			3,552.01800	3,474.054	24.37	0.9861	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			290.24360	317.818	18.61	0.4220	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			615.14360	565.218	18.61	0.5780	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,113.23660	2,190.913	20.02	0.9807	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			881.34190	822.724	19.17	0.6971	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			259.77410	231.866	18.05	0.3285	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			186.44190	205.324	19.17	0.3029	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			8.13660	8.313	20.02	0.0193	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,133.46210	1,201.871	17.69	0.8839	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			68.36210	59.271	17.69	0.1161	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			69.93200	60.628	17.70	0.1182	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,894.61970	1,957.919	18.43	0.8517	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			171.91970	156.119	18.43	0.1483	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			672.51830	699.087	19.29	0.4775	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			989.81830	937.287	19.29	0.5225	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,910.98480	1,974.597	18.43	0.8543	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			168.28480	152.797	18.43	0.1457	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,902.79480	1,966.252	18.43	0.8530	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			170.09480	154.452	18.43	0.1470	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,115.69970	1,149.835	19.02	0.5650	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			966.29970	923.035	19.02	0.4350	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,076.06270	1,109.264	19.09	0.5513	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	16.99	Put			1,016.66270	972.464	19.09	0.4487	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			218.45700	220.910	25.56	0.1359	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,028.02440	983.620	19.11	0.4518	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			269.47190	273.120	23.39	0.1726	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,069.05700	4,994.110	25.56	0.8641	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,359.81370	1,399.528	18.59	0.6427	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			710.41370	672.728	18.59	0.3573	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,020.07190	3,946.320	23.39	0.8274	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,071.73850	1,104.834	19.10	0.5498	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,022.33850	978.034	19.10	0.4502	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,067.42440	1,100.420	19.11	0.5482	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			835.82300	853.846	20.51	0.3988	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,125.42300	2,073.046	20.51	0.6012	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			833.26890	851.235	20.52	0.3978	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,132.86890	2,080.435	20.52	0.6022	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			830.73000	848.639	20.54	0.3968	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,140.33000	2,087.839	20.54	0.6032	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>41,922</b>
<b>Total € / R</b>												<b>6,145,673.20</b>	<b>374</b>	<b>136,618</b>
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.87770		10.95600			0.0000	271,942.50	25	7,739
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.04930		11.13140			0.0000	0.00	0	1,434
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.21360		11.29830			0.0000	0.00	0	380
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.36930		11.45710			0.0000	0.00	0	4,348
<b>Total AU\$ / R Future</b>												<b>271,942.50</b>	<b>25</b>	<b>13,901</b>
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			873.87530	799.437	15.34	0.9199	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			17.87530	21.737	15.34	0.0801	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			892.58550	817.913	15.37	0.9248	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			16.58550	20.213	15.37	0.0752	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			883.21970	808.663	15.35	0.9224	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			17.21970	20.963	15.35	0.0776	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,032.10710	959.623	15.48	0.8061	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			110.70710	120.323	15.48	0.1939	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,048.45300	975.656	15.50	0.8114	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			107.05300	116.356	15.50	0.1886	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,040.26780	967.625	15.49	0.8088	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			108.86780	118.325	15.49	0.1912	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			282.34880	301.703	15.17	0.3192	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			903.82590	839.071	15.17	0.6780	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			285.52590	305.471	15.17	0.3220	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			917.50070	851.568	15.17	0.6836	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			279.20070	297.968	15.17	0.3164	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			910.64880	845.303	15.17	0.6808	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			982.03280	1,034.226	16.12	0.6031	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	13/03/2017	Foreign Exchange Option	11.94	Call			485.44010	449.137	16.09	0.4009	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			968.34010	1,019.837	16.09	0.5991	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			482.27860	446.320	16.11	0.3989	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			975.17860	1,027.020	16.11	0.6011	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			479.13280	443.526	16.12	0.3969	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>271,942.50</b>	<b>25</b>	<b>13,901</b>
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.41170		11.47850			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.63750		11.70710			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			650.85980	591.327	14.32	0.8395	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			42.35980	49.627	14.32	0.1605	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			642.25010	583.103	14.32	0.8350	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			43.75010	51.403	14.32	0.1650	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			633.67910	574.927	14.32	0.8304	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			45.17910	53.227	14.32	0.1696	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			228.84100	208.808	16.48	0.2918	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			901.74100	951.308	16.48	0.7082	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			226.59310	206.732	16.50	0.2894	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			909.49310	959.232	16.50	0.7106	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			224.36500	204.677	16.52	0.2870	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			917.26500	967.177	16.52	0.7130	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	13/06/2016	Foreign Exchange Future			14.93700		14.86470			0.0000	0.00	0	3,909
CHF / R	On	19/09/2016	Foreign Exchange Future			15.30380		15.23070			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,909</b>
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			643.99830	687.788	16.95	0.7443	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			169.29830	140.788	16.95	0.2557	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			637.23300	680.679	16.96	0.7405	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			172.53300	143.679	16.96	0.2595	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			630.50930	673.610	16.96	0.7366	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			175.80930	146.610	16.96	0.2634	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			318.26550	329.656	20.61	0.2858	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,687.56550	1,625.856	20.61	0.7142	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			316.44670	327.754	20.62	0.2844	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,695.74670	1,633.954	20.62	0.7156	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			314.63940	325.866	20.64	0.2830	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,703.93940	1,642.066	20.64	0.7170	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>3,909</b>
CNH / R	On	13/06/2016	Foreign Exchange Future			2.19970		2.21400			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.23140		2.24610			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>230</b>
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			470.86990	402.792	17.44	0.4235	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			630.86990	705.792	17.44	0.5765	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			561.35570	484.188	17.30	0.4814	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			521.35570	587.188	17.30	0.5186	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			514.65790	442.059	17.37	0.4522	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			574.65790	645.059	17.37	0.5478	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,437.90230	2,549.431	19.49	0.7596	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			380.31670	346.311	19.56	0.2310	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,519.31670	2,632.311	19.56	0.7690	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			362.56100	329.980	19.62	0.2219	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,601.56100	2,715.980	19.62	0.7781	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			398.90230	363.431	19.49	0.2404	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>230</b>
DKK / R	On	13/06/2016	Foreign Exchange Future			2.20230		2.19050			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.25390		2.24210			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			216.27320	186.372	18.39	0.2210	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			1,268.33760	1,365.235	18.37	0.8207	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			163.33760	142.235	18.37	0.1793	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			1,193.52950	1,286.196	18.38	0.8005	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			188.52950	163.196	18.38	0.1995	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			1,121.27320	1,209.372	18.39	0.7790	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			598.90540	636.373	20.64	0.3486	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,077.90540	1,997.373	20.64	0.6514	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			574.21610	610.367	20.71	0.3374	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,153.21610	2,071.367	20.71	0.6626	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			550.49940	585.368	20.78	0.3265	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,229.49940	2,146.368	20.78	0.6735	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	13/06/2016	Foreign Exchange Future			1.84250		1.85530			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
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.87960		1.89290			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.91340		1.92710			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.94430		1.95890			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			22.25570	17.748	21.38	0.0335	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			2,669.25570	2,792.748	21.38	0.9665	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			19.62560	15.716	21.51	0.0299	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			2,766.62560	2,890.716	21.51	0.9701	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			17.30490	13.922	21.65	0.0268	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			2,864.30490	2,988.922	21.65	0.9732	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			281.37040	254.832	20.97	0.1973	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,552.37040	2,658.832	20.97	0.8027	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			268.22440	242.734	21.09	0.1891	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,639.22440	2,746.734	21.09	0.8109	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			255.75410	231.271	21.21	0.1812	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,726.75410	2,835.271	21.21	0.8188	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			575.43680	534.708	20.50	0.2937	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,504.43680	2,600.708	20.50	0.7063	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			556.72420	516.505	20.61	0.2852	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,585.72420	2,682.505	20.61	0.7148	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			538.74000	499.009	20.71	0.2769	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,667.74000	2,765.009	20.71	0.7231	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			812.10300	760.712	20.38	0.3412	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,623.10300	2,717.712	20.38	0.6588	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			790.17850	740.146	20.48	0.3334	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,701.17850	2,797.146	20.48	0.6666	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			768.76930	719.860	20.57	0.3256	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,779.76930	2,876.860	20.57	0.6744	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	13/06/2016	Foreign Exchange Future			0.14030		0.14140			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14020		0.14200			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14040		0.14210			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06970		0.06950			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06360		0.06250			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05930		0.05830			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,085</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>11,085</b>
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.97290		10.00350			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.12130		10.15660			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.26630		10.30320			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,001.34500	972.631	16.81	0.9599	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			7.84500	9.731	16.81	0.0401	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,020.79850	991.799	16.82	0.9630	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			7.29850	8.899	16.82	0.0370	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,010.97100	982.207	16.82	0.9615	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			7.47100	9.307	16.82	0.0385	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			854.27600	827.540	17.03	0.7541	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			157.67600	166.240	17.03	0.2459	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			846.79030	820.163	17.02	0.7510	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			160.19030	168.863	17.02	0.2490	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			839.33490	812.817	17.01	0.7480	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			162.73490	171.517	17.01	0.2520	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			363.49210	351.991	17.79	0.3756	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			910.29210	935.691	17.79	0.6244	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			360.70240	349.284	17.80	0.3733	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			917.50240	942.984	17.80	0.6267	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			357.93430	346.601	17.82	0.3710	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			924.73430	950.301	17.82	0.6290	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	13/06/2016	Foreign Exchange Future			1.34570		1.34170			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.36060		1.35660			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.37440		1.37050			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.38400		1.38040			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			217.00000	257.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Call			117.00000	157.000		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			17.00000	57.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			634.00000	594.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			434.00000	394.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0

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	19/09/2016	Foreign Exchange Option	1.41	Put			534.00000	494.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			395.00000	356.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			495.00000	456.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			295.00000	256.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			396.00000	360.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			496.00000	460.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			596.00000	560.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.14630		1.13330			0.0000	0.00	0	10,571
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.15010		1.13690			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.15410		1.14100			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>10,571</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>10,571</b>
RAIN	On	13/06/2016	Foreign Exchange Future			25,481.00000		25,491.59000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			25,992.82000		26,004.84000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	13/06/2016	Foreign Exchange Future			10.62310		10.66720			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			10.81960		10.86480			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			538.69250	501.684	15.15	0.7908	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			61.49250	68.584	15.15	0.2092	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			530.79440	493.984	15.15	0.7854	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			63.59440	70.884	15.15	0.2146	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			522.94970	486.341	15.15	0.7800	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			65.74970	73.241	15.15	0.2200	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			200.39510	187.523	17.38	0.2737	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			955.59510	987.923	17.38	0.7263	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			198.33630	185.577	17.40	0.2714	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			963.53630	995.977	17.40	0.7286	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			196.30090	183.648	17.42	0.2690	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			971.50090	1,004.049	17.42	0.7310	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	13/06/2016	Foreign Exchange Future			5.05800		5.05820			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.03990		5.03660			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			314.95590	314.262	15.09	0.8795	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			16.75590	16.262	15.09	0.1205	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			306.12080	305.352	15.02	0.8725	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			17.92080	17.352	15.02	0.1275	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			297.35580	296.507	14.94	0.8651	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			19.15580	18.507	14.94	0.1349	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			105.13720	105.810	15.29	0.3451	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			328.53720	325.910	15.29	0.6549	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			102.30640	102.967	15.31	0.3380	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			335.70640	333.067	15.31	0.6620	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			108.03420	108.721	15.27	0.3522	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			321.43420	318.821	15.27	0.6478	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.44720		1.45170			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.36850		1.38220			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>820,544,986.60</b>	<b>57,150</b>	<b>1,117,997</b>
<b>Total Options</b>												<b>0.00</b>	<b>0</b>	<b>1,839,248</b>
<b>Grand Total:</b>												<b>820,544,986.60</b>	<b>57,150</b>	<b>2,957,245</b>