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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/05/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/05/2016 Foreign Exchange Future			15.62440		15.63560			0.0000	15,624,400.00	1,000	0
\$ / R On 30/05/2016 Foreign Exchange Future			15.65920		15.63560			0.0000	0.00	0	744
\$ / R On 31/05/2016 Foreign Exchange Future			15.65920		15.63570			0.0000	1,691,193.60	108	2,464
\$ / R On 01/06/2016 Foreign Exchange Future			15.65920		15.62750			0.0000	0.00	0	0
\$ / R On 06/06/2016 Foreign Exchange Future			15.67360		15.64370			0.0000	0.00	0	0
\$ / R On 07/06/2016 Foreign Exchange Future			15.67680		15.64690			0.0000	0.00	0	0
\$ / R On 08/06/2016 Foreign Exchange Future			15.68000		15.65010			0.0000	0.00	0	300
\$ / R On 09/06/2016 Foreign Exchange Future			15.68320		15.65330			0.0000	0.00	0	264
\$ / R On 13/06/2016 Foreign Exchange Future			15.69600		15.66610			0.0000	466,061,328.00	29,693	801,567
\$ / R On 14/06/2016 Foreign Exchange Future			15.69920		15.66930			0.0000	0.00	0	0
\$ / R On 15/06/2016 Foreign Exchange Future			15.70240		15.67250			0.0000	0.00	0	0
\$ / R On 17/06/2016 Foreign Exchange Future			15.70870		15.67890			0.0000	0.00	0	0
\$ / R On 21/06/2016 Foreign Exchange Future			15.72150		15.69170			0.0000	0.00	0	0
\$ / R On 24/06/2016 Foreign Exchange Future			15.73110		15.70130			0.0000	0.00	0	0
\$ / R On 28/06/2016 Foreign Exchange Future			15.74390		15.71410			0.0000	0.00	0	0
\$ / R On 29/06/2016 Foreign Exchange Future			15.74710		15.71730			0.0000	0.00	0	0
\$ / R On 30/06/2016 Foreign Exchange Future			15.75020		15.72050			0.0000	0.00	0	1,012
\$ / R On 05/07/2016 Foreign Exchange Future			15.76520		15.73630			0.0000	0.00	0	0
\$ / R On 12/07/2016 Foreign Exchange Future			15.78590		15.75840			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			15.79470		15.76790			0.0000	0.00	0	370
\$ / R On 26/07/2016 Foreign Exchange Future			15.82710		15.80260			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	27/07/2016	Foreign Exchange Future			15.83010		15.80570			0.0000	0.00	0	2,110
\$ / R	On	28/07/2016	Foreign Exchange Future			15.83300		15.80890			0.0000	0.00	0	265
\$ / R	On	29/07/2016	Foreign Exchange Future			15.83600		15.81210			0.0000	0.00	0	285
\$ / R	On	05/08/2016	Foreign Exchange Future			15.85820		15.83410			0.0000	0.00	0	1,900
\$ / R	On	11/08/2016	Foreign Exchange Future			15.87830		15.85300			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.89170		15.86570			0.0000	0.00	0	105
\$ / R	On	16/08/2016	Foreign Exchange Future			15.89510		15.86880			0.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Future			15.89840		15.87200			0.0000	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Future			15.90180		15.87510			0.0000	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Future			15.91860		15.89090			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.92860		15.90030			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.93870		15.90980			0.0000	0.00	0	2,467
\$ / R	On	06/09/2016	Foreign Exchange Future			15.96480		15.93530			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.97120		15.94170			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.97440		15.94490			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.98730		15.95770			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.99370		15.96410			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.00660		15.97690			0.0000	44,386,301.80	2,773	200,732
\$ / R	On	28/09/2016	Foreign Exchange Future			16.03550		16.00570			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.12560		16.09540			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			16.16410		16.13380			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.23170		16.20100			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.28430		16.25360			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.30090		16.27010			0.0000	26,162,944.50	1,605	65,102
\$ / R	On	13/03/2017	Foreign Exchange Future			16.57960		16.54810			0.0000	0.00	0	12,074
\$ / R	On	19/06/2017	Foreign Exchange Future			16.85780		16.85580			0.0000	0.00	0	3,370
\$ / R	On	18/09/2017	Foreign Exchange Future			16.90450		17.05690			0.0000	0.00	0	70
\$ / R	On	18/12/2017	Foreign Exchange Future			16.95130		17.25800			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			16.99800		17.45910			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			17.15150		17.71480			0.0000	0.00	0	70
Total \$ / R Future												553,926,167.90	35,179	1,095,921
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			3.62270	0.000	15.34	0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			498.02270	505.600	15.34	1.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			0.21180	0.000	15.34	0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,064.61180	1,075.600	15.34	1.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,835.60000	3,824.400	15.34	1.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	15.34	0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,135.60000	2,124.400	15.34	1.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			0.00000	0.000	15.34	0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Call			1,385.64380	1,374.400	15.34	1.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Put			0.04380	0.000	15.34	0.0000	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Call			1,345.82030	1,369.337	32.96	0.9990	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Put			0.22030	0.137	32.96	0.0010	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	15.72	Call			100.82210	89.640	17.94	0.4219	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	15.72	Put			185.12210	150.440	17.94	0.5781	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Call			1,136.75960	1,160.080	29.21	0.9943	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Put			1.05960	0.880	29.21	0.0057	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			821.13720	843.933	27.55	0.9728	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			5.43720	4.733	27.55	0.0272	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	15.57	Call			173.63580	168.142	18.13	0.6219	0.00	0	5,000
\$ / R	On	31/05/2016	Foreign Exchange Option	15.57	Put			107.93580	78.942	18.13	0.3781	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Call			951.05430	982.339	26.43	0.9823	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Put			3.55430	3.139	26.43	0.0177	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Call			1,099.17160	1,130.661	27.08	0.9913	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Put			1.67160	1.462	27.08	0.0087	0.00	0	18,400
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			316.82200	324.717	18.75	0.6839	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			123.12200	101.117	18.75	0.3161	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,443.70070	3,473.600	33.54	1.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			0.00070	0.001	33.54	0.0000	0.00	0	1,000
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call			1,133.09140	1,161.524	21.95	0.9789	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put			6.19140	4.724	21.95	0.0211	0.00	0	1,000
\$ / R	On	07/06/2016	Foreign Exchange Option	15.89	Call			128.80850	122.428	19.41	0.3505	0.00	0	2,500
\$ / R	On	07/06/2016	Foreign Exchange Option	15.89	Put			371.90850	335.628	19.41	0.6495	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.68	Call			220.57560	217.548	19.18	0.5069	0.00	0	5,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.68	Put			250.47560	217.548	19.18	0.4931	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			179.49090	174.395	19.41	0.4352	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			309.39090	274.395	19.41	0.5648	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,058.70150	1,086.310	20.73	0.9724	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			8.60150	6.310	20.73	0.0276	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Call			911.63210	938.618	19.28	0.9613	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Put			11.53210	8.618	19.28	0.0387	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,363.70620	2,393.465	28.90	0.9989	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			0.40620	0.265	28.90	0.0011	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,353.71870	2,383.473	28.86	0.9989	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			0.41870	0.273	28.86	0.0011	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,343.73160	2,373.482	28.81	0.9988	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			0.43160	0.282	28.81	0.0012	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,506.13700	3,536.035	32.64	0.9999	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			0.03700	0.035	32.64	0.0001	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,756.31860	2,786.133	27.89	0.9995	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			0.21860	0.133	27.89	0.0005	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,666.38680	2,696.176	27.56	0.9993	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			0.28680	0.176	27.56	0.0007	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,466.62060	2,496.327	26.82	0.9987	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			0.52060	0.327	26.82	0.0013	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,376.77870	2,406.430	26.49	0.9984	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			0.67870	0.430	26.49	0.0016	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,366.79880	2,396.444	26.45	0.9983	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			0.69880	0.444	26.45	0.0017	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,356.81960	2,386.457	26.41	0.9983	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			0.71960	0.457	26.41	0.0017	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			2,167.34960	2,196.811	25.71	0.9970	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			1.24960	0.811	25.71	0.0030	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,137.46220	2,166.888	25.60	0.9967	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			1.36220	0.888	25.60	0.0033	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,671.18730	1,699.519	23.86	0.9877	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			5.08730	3.519	23.86	0.0123	0.00	0	62,394
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call			1,572.77360	1,600.681	23.49	0.9838	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put			6.67360	4.681	23.49	0.0162	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,474.22890	1,501.956	22.98	0.9796	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			8.12890	5.956	22.98	0.0204	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,425.07910	1,452.582	22.64	0.9774	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			8.97910	6.582	22.64	0.0226	0.00	0	28,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,278.25610	1,304.938	21.64	0.9692	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			12.15610	8.938	21.64	0.0308	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			1,249.02580	1,275.512	21.44	0.9672	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			12.92580	9.512	21.44	0.0328	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			1,229.56780	1,255.917	21.31	0.9657	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			13.46780	9.917	21.31	0.0343	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Call			1,219.84790	1,246.127	21.24	0.9650	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Put			13.74790	10.127	21.24	0.0350	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,181.03230	1,207.015	20.97	0.9619	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			14.93230	11.015	20.97	0.0381	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			1,026.98150	1,051.522	19.91	0.9464	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			20.88150	15.522	19.91	0.0536	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call			988.83480	1,012.939	19.64	0.9416	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put			22.73480	16.940	19.64	0.0584	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			950.86340	974.499	19.37	0.9363	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			24.76340	18.500	19.37	0.0637	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			941.40000	964.913	19.30	0.9348	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			25.30000	18.913	19.30	0.0652	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			913.08510	936.216	19.10	0.9304	0.00	0	23,510
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			26.98510	20.216	19.10	0.0696	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			894.27430	917.139	18.97	0.9273	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			28.17430	21.139	18.97	0.0727	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			847.49640	869.650	18.64	0.9189	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			31.39640	23.650	18.64	0.0811	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			777.68110	795.769	18.34	0.9004	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			41.58110	29.768	18.34	0.0996	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			752.10240	769.326	18.38	0.8908	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			46.00240	33.326	18.38	0.1092	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			743.65360	760.583	18.39	0.8875	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			47.55360	34.583	18.39	0.1125	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			718.54680	734.578	18.42	0.8771	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			52.44680	38.578	18.42	0.1229	0.00	0	34,400
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call			637.62320	650.514	18.53	0.8384	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put			71.52320	54.514	18.53	0.1616	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			525.12300	533.079	18.70	0.7686	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			109.02300	87.079	18.70	0.2314	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Call			310.48430	308.079	19.09	0.5673	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Put			244.38430	212.079	19.09	0.4327	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			241.59640	235.384	19.32	0.4755	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			325.49640	289.384	19.32	0.5245	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			185.75520	177.590	19.65	0.3885	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			419.65520	381.590	19.65	0.6115	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			175.96020	167.529	19.72	0.3721	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			439.86020	401.529	19.72	0.6279	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			154.75950	145.859	19.88	0.3351	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			488.65950	449.859	19.88	0.6649	0.00	0	44,105
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			140.96840	131.852	19.99	0.3101	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			524.86840	485.852	19.99	0.6899	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			128.23890	118.996	20.10	0.2863	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			562.13890	522.997	20.10	0.7137	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			112.08940	102.809	20.26	0.2550	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			615.98940	576.809	20.26	0.7450	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			105.73010	96.478	20.32	0.2424	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			639.63010	600.478	20.32	0.7576	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			99.69120	90.489	20.39	0.2302	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			663.59120	624.489	20.39	0.7698	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			93.95820	84.829	20.46	0.2184	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			687.85820	648.829	20.46	0.7816	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			86.77190	77.770	20.55	0.2034	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			720.67190	681.770	20.55	0.7966	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			80.08140	71.239	20.64	0.1893	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			753.98140	715.239	20.64	0.8107	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			57.05060	49.764	20.99	0.1401	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			890.95060	853.764	20.99	0.8599	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			53.19200	46.431	21.05	0.1321	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			917.09200	880.431	21.05	0.8679	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			50.74510	44.321	21.10	0.1270	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			934.64510	898.321	21.10	0.8730	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			41.89860	36.734	21.26	0.1081	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,005.79860	970.734	21.26	0.8919	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			39.90770	35.034	21.30	0.1037	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,023.80770	989.034	21.30	0.8963	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			37.99940	33.408	21.34	0.0996	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			1,041.89940	1,007.408	21.34	0.9004	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			26.73240	23.846	21.63	0.0742	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,170.63240	1,137.846	21.63	0.9258	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			20.06620	18.207	21.86	0.0584	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,273.96620	1,242.207	21.86	0.9416	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			19.54110	17.762	21.88	0.0571	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,283.44110	1,251.762	21.88	0.9429	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			18.52740	16.904	21.92	0.0547	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,302.42740	1,270.904	21.92	0.9453	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			16.19610	14.928	22.02	0.0489	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,350.09610	1,318.928	22.02	0.9511	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			14.13230	13.174	22.12	0.0437	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			1,398.03230	1,367.174	22.12	0.9563	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			13.74950	12.848	22.15	0.0427	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,407.64950	1,376.848	22.15	0.9573	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			12.65600	11.915	22.21	0.0399	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,436.55600	1,405.915	22.21	0.9601	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			3.69780	3.175	25.07	0.0111	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,127.59780	2,097.175	25.07	0.9889	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			2.77850	2.311	26.06	0.0080	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,336.67850	2,306.311	26.06	0.9920	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			2.53800	2.088	26.39	0.0073	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,406.43800	2,376.089	26.39	0.9927	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			2.29480	1.866	26.77	0.0065	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			2,486.19480	2,455.866	26.77	0.9935	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			2.23880	1.815	26.86	0.0063	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,506.13880	2,475.815	26.86	0.9937	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			1.56120	1.209	28.32	0.0041	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			2,815.46120	2,785.209	28.32	0.9959	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			1.37290	1.044	28.88	0.0035	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,935.27290	2,905.044	28.88	0.9965	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			0.99160	0.662	30.73	0.0022	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			3,334.89160	3,304.662	30.73	0.9978	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			140.22390	130.693	20.20	0.2995	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			560.92390	521.493	20.20	0.7005	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call			1,147.35540	1,173.049	20.74	0.9543	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put			18.05540	13.849	20.74	0.0457	0.00	0	1,000
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call			1,085.84170	1,110.305	20.27	0.9432	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put			23.34170	17.905	20.27	0.0568	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Call			352.98380	348.886	19.45	0.5683	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Put			274.08380	240.186	19.45	0.4317	0.00	0	15,000
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call			1,160.39850	1,183.594	19.44	0.9375	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put			28.69850	22.094	19.44	0.0625	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,038.93840	998.829	21.55	0.8189	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			677.09750	680.543	19.10	0.7621	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			145.79750	119.443	19.10	0.2379	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call			104.83510	94.359	21.50	0.1886	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			1,013.53510	973.259	21.50	0.8114	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			100.23840	89.929	21.55	0.1811	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			68.48540	59.987	22.20	0.1209	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,394.38540	1,356.087	22.20	0.8791	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,217.76890	2,246.000	21.15	0.9935	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			3.66890	2.099	21.15	0.0065	0.00	0	150

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call		1,175.93590	1,193.060	18.33	0.9254	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put		41.83590	29.160	18.33	0.0746	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		122.74610	111.588	21.39	0.2051	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		1,028.64610	987.688	21.39	0.7949	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		3,914.24040	3,943.976	28.09	0.9998	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		0.14040	0.076	28.09	0.0002	0.00	0	250
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call		1,060.00610	1,073.355	18.50	0.8926	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put		62.70610	46.255	18.50	0.1074	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call		1,451.26220	1,473.372	18.14	0.9629	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put		20.76220	13.172	18.14	0.0371	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call		1,193.27820	1,209.126	18.43	0.9040	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put		56.97820	43.926	18.43	0.0960	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call		1,210.99350	1,226.135	18.55	0.8846	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put		72.59350	60.235	18.55	0.1154	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call		878.89870	886.261	18.78	0.7762	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put		160.49870	140.361	18.78	0.2238	0.00	0	12,000
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call		1,063.46640	1,075.128	18.75	0.8318	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put		115.56640	100.428	18.75	0.1682	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		252.87900	245.035	20.86	0.3010	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		1,050.27900	1,017.936	20.86	0.6990	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		56.22660	50.929	23.41	0.0780	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		2,443.62660	2,413.829	23.41	0.9220	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		158.60460	150.760	21.77	0.1999	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		1,482.90460	1,450.660	21.77	0.8001	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		117.92110	110.750	22.32	0.1533	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		1,762.22110	1,730.650	22.32	0.8467	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		4,006.55200	4,030.835	24.74	0.9984	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		0.85200	0.735	24.74	0.0016	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		2,321.48260	2,344.283	20.66	0.9730	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		15.78260	14.183	20.66	0.0270	0.00	0	150
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call		1,161.31310	1,173.624	18.74	0.8237	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put		132.41310	120.624	18.74	0.1763	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call		509.38190	504.852	19.68	0.5089	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put		557.28190	528.852	19.68	0.4911	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call		1,040.25870	1,047.434	18.82	0.7631	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put		206.15870	189.234	18.82	0.2369	0.00	0	5,000
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call		970.99650	976.592	18.88	0.7369	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put		236.89650	218.392	18.88	0.2631	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		3,159.46750	3,184.449	21.84	0.9890	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		6.46750	6.149	21.84	0.0110	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		749.17580	747.605	19.25	0.6193	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		416.17580	389.305	19.25	0.3807	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		344.30010	333.402	20.71	0.3419	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put		1,088.60010	1,051.702	20.71	0.6581	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call		630.70380	624.880	19.52	0.5416	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put		571.90380	539.780	19.52	0.4584	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	17/08/2016	Foreign Exchange Option	17.39	Call			198.77100	187.404	22.01	0.2097	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			1,716.77100	1,679.004	22.01	0.7903	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			623.15970	616.822	19.57	0.5343	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			591.15970	558.422	19.57	0.4657	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			557.41290	548.898	19.82	0.4902	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			692.31290	657.098	19.82	0.5098	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			472.65720	461.879	20.24	0.4228	0.00	0	10,000
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			891.75720	853.279	20.24	0.5772	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,430.43730	2,455.169	19.56	0.9593	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			30.13730	26.569	19.56	0.0407	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			186.84900	175.134	22.45	0.1882	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,986.54900	1,946.534	22.45	0.8118	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			158.87020	147.819	22.77	0.1625	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,188.57020	2,149.219	22.77	0.8375	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,103.69160	4,131.560	23.75	0.9952	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			3.39160	2.960	23.75	0.0048	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			1,068.00280	1,071.414	18.69	0.7222	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			298.20280	272.713	18.69	0.2778	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			206.31380	194.680	22.45	0.1956	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,071.01380	2,029.880	22.45	0.8044	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,469.07210	2,495.139	19.17	0.9559	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			33.77210	30.339	19.17	0.0441	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,281.29120	2,305.928	18.99	0.9423	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			45.99120	41.128	18.99	0.0577	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			214.59050	202.821	22.37	0.2026	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,019.29050	1,978.021	22.37	0.7974	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,215.16770	2,239.078	18.92	0.9347	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			53.46770	47.878	18.92	0.0653	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			292.81680	280.496	21.73	0.2641	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,651.11680	1,609.296	21.73	0.7359	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,480.30020	2,506.311	19.14	0.9545	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			35.40020	31.912	19.14	0.0455	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			216.52590	204.943	22.48	0.2013	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,071.62590	2,030.543	22.48	0.7987	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			130.21590	120.796	23.64	0.1245	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,882.51590	2,843.496	23.64	0.8755	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,271.33130	1,279.691	18.69	0.7605	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			263.63130	242.391	18.69	0.2395	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,700.99700	2,727.478	19.02	0.9655	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			26.89700	23.778	19.02	0.0345	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,691.44740	2,717.881	19.02	0.9649	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			27.34740	24.181	19.02	0.0351	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,681.90420	2,708.290	19.01	0.9644	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			27.80420	24.589	19.01	0.0356	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			2,330.00190	2,354.054	18.71	0.9375	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			53.10190	47.454	18.71	0.0625	0.00	0	2,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			1,883.72380	1,903.358	18.51	0.8858	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			106.82380	96.758	18.51	0.1142	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			1,557.03980	1,570.825	18.53	0.8254	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			180.13980	164.225	18.53	0.1746	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,480.83300	1,493.187	18.58	0.8075	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			203.93300	186.587	18.58	0.1925	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,695.61380	2,722.018	18.86	0.9637	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			28.71380	25.418	18.86	0.0363	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			906.31360	904.515	19.28	0.6148	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			529.41360	497.915	19.28	0.3852	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			855.54910	852.486	19.40	0.5918	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			578.64910	545.886	19.40	0.4082	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,635.27980	1,650.458	18.48	0.8425	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			158.37980	143.858	18.48	0.1575	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			580.06940	570.851	20.27	0.4463	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			963.16940	924.251	20.27	0.5537	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			530.36980	520.431	20.48	0.4161	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,063.46980	1,023.831	20.48	0.5839	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			1,265.10300	1,273.011	18.72	0.7488	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			288.20300	266.412	18.72	0.2512	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			484.75890	474.243	20.70	0.3873	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,167.85890	1,127.643	20.70	0.6127	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			473.25170	462.607	20.75	0.3799	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			1,196.35170	1,156.007	20.75	0.6201	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			611.96000	603.252	20.14	0.4650	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			905.06000	866.651	20.14	0.5350	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			396.25360	384.630	21.21	0.3277	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,419.35360	1,378.030	21.21	0.6723	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			295.72340	283.743	21.99	0.2543	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,818.82340	1,777.143	21.99	0.7457	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			490.61230	480.167	20.67	0.3911	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			1,153.71230	1,113.567	20.67	0.6089	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			262.32150	250.867	22.28	0.2291	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,985.42150	1,944.267	22.28	0.7709	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			94.37130	85.837	24.99	0.0876	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,667.47130	3,629.237	24.99	0.9124	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			430.35580	419.035	20.99	0.3513	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,313.45580	1,272.435	20.99	0.6487	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,762.43650	2,789.170	18.89	0.9673	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			25.53650	22.570	18.89	0.0327	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,714.67410	2,741.175	18.87	0.9648	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			27.77410	24.575	18.87	0.0352	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,705.14070	2,731.594	18.86	0.9643	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			28.24070	24.994	18.86	0.0357	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,547.39390	2,572.671	18.50	0.9505	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			41.69390	37.171	18.50	0.0495	0.00	0	150

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		214.08750	203.547	22.99	0.1845	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		2,458.38750	2,418.047	22.99	0.8155	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		195.63390	185.370	23.19	0.1700	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		2,599.93390	2,559.870	23.19	0.8300	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		4,211.25010	4,240.718	22.17	0.9926	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		5.55010	5.218	22.17	0.0074	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		228.62520	219.000	23.51	0.1774	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		2,903.22520	2,863.400	23.51	0.8226	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		220.07860	210.532	23.60	0.1714	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		2,974.67860	2,934.932	23.60	0.8286	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		4,302.67310	4,332.399	21.02	0.9911	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		7.27310	6.799	21.02	0.0089	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		2,642.81990	2,669.691	17.76	0.9460	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		47.41990	44.091	17.76	0.0540	0.00	0	150
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		1,522.75860	1,532.792	18.77	0.7528	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		338.95860	318.692	18.77	0.2472	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		814.36480	809.112	20.18	0.5023	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		980.56480	945.012	20.18	0.4977	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		791.61170	785.961	20.26	0.4917	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		1,017.81170	981.861	20.26	0.5083	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		2,755.05080	2,782.030	17.04	0.9429	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		54.05080	50.330	17.04	0.0571	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		243.67970	234.735	24.10	0.1702	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		3,442.67970	3,403.035	24.10	0.8298	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		4,411.01120	4,441.114	20.25	0.9888	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		10.01120	9.414	20.25	0.0112	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		3,634.78060	3,669.160	18.48	0.9723	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		21.18060	24.860	18.48	0.0277	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		3,624.91060	3,659.500	18.47	0.9720	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		21.31060	25.200	18.47	0.0280	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		3,615.04080	3,649.844	18.47	0.9716	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		21.44080	25.544	18.47	0.0284	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		3,010.23800	3,035.785	16.99	0.9507	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		50.13800	44.885	16.99	0.0493	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		2,973.82860	2,999.109	17.05	0.9478	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		53.72860	48.209	17.05	0.0522	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		2,663.89770	2,686.575	17.53	0.9171	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		10.69520	9.928	19.55	0.0115	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		42.72320	38.044	16.87	0.0430	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		3,028.51180	3,054.190	16.96	0.9522	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		48.41180	43.290	16.96	0.0478	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		167.44180	160.749	26.83	0.1100	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		5,197.34180	5,159.849	26.83	0.8900	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		4,480.79520	4,510.828	19.55	0.9885	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		6,813.46680	6,778.433	26.83	0.9463	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		9.61540	8.619	26.83	0.0084	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	Put			10,679.51540	10,647.719	26.83	0.9916	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			201.51640	194.229	26.83	0.1287	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,831.41640	4,793.329	26.83	0.8713	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,092.82320	3,118.944	16.87	0.9570	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,922.35040	4,884.410	26.83	0.8762	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			172.19150	165.409	26.83	0.1127	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,142.09150	5,104.509	26.83	0.8873	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			238.83720	228.582	25.88	0.1512	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,268.73720	4,227.682	25.88	0.8488	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			73.56680	69.333	26.83	0.0537	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,325.41410	4,284.383	25.99	0.8511	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			210.96980	203.517	26.83	0.1338	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,740.86980	4,702.617	26.83	0.8662	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			260.03430	249.668	25.21	0.1656	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			3,939.93430	3,898.768	25.21	0.8344	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			192.45040	185.310	26.83	0.1238	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,061.67970	4,020.555	25.46	0.8400	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			246.92930	236.629	25.61	0.1567	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,136.82930	4,095.729	25.61	0.8433	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			277.29320	266.873	24.74	0.1772	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,707.19320	3,665.973	24.74	0.8228	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			235.51410	225.283	25.99	0.1489	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,753.58670	3,712.376	24.84	0.8252	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			269.46210	259.063	24.95	0.1720	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,809.36210	3,768.163	24.95	0.8280	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			341.04270	331.697	23.55	0.2184	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,070.94270	3,030.797	23.55	0.7816	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			251.77970	241.455	25.46	0.1600	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,202.75070	3,162.638	23.73	0.7923	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			313.68630	303.230	23.89	0.2013	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,293.58630	3,252.330	23.89	0.7987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			419.11110	409.844	22.86	0.2627	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,599.01110	2,558.944	22.86	0.7373	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			273.68670	263.276	24.84	0.1748	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,975.07360	2,934.917	23.41	0.7735	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			343.56310	334.214	23.52	0.2198	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,053.46310	3,013.314	23.52	0.7802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			487.22140	478.265	22.38	0.2997	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,277.12140	2,237.365	22.38	0.7003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			322.85070	313.538	23.73	0.2077	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			2,309.58380	2,269.780	22.43	0.7044	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			425.56790	416.320	22.82	0.2663	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,565.46790	2,525.420	22.82	0.7337	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			570.44120	562.092	21.89	0.3428	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			1,960.34120	1,921.191	21.89	0.6572	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			355.17360	345.817	23.41	0.2265	0.00	0	17,000

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	17.69	Put			1,983.57400	1,944.374	21.92	0.6606	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			498.78550	489.903	22.31	0.3058	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,228.68550	2,189.003	22.31	0.6942	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			753.38160	746.722	20.96	0.4313	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,443.28160	1,405.822	20.96	0.5687	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			479.68380	470.681	22.43	0.2956	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			1,837.72750	1,798.685	21.68	0.6385	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			605.44350	597.181	21.69	0.3603	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,845.34350	1,806.281	21.69	0.6397	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			793.80700	787.664	20.78	0.4497	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,353.70700	1,316.764	20.78	0.5503	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			563.67400	555.274	21.92	0.3394	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,408.56390	1,371.296	20.89	0.5617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			756.41190	749.789	20.94	0.4327	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			1,436.31190	1,398.889	20.94	0.5673	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			890.02610	885.527	20.44	0.4912	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,169.92610	1,134.627	20.44	0.5088	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			607.82750	599.586	21.68	0.3615	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,260.17790	1,224.168	20.61	0.5299	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			816.52230	810.922	20.69	0.4598	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,306.42230	1,270.022	20.69	0.5402	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			946.59230	942.938	20.26	0.5145	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,076.49230	1,042.038	20.26	0.4855	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			768.66390	762.196	20.89	0.4383	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,119.66750	1,084.808	20.34	0.4965	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			897.36930	892.978	20.41	0.4943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,157.26930	1,122.078	20.41	0.5057	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			1,181.44750	1,182.402	19.64	0.6024	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			771.34750	741.502	19.64	0.3976	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			840.27790	835.068	20.61	0.4701	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			845.60710	814.458	19.80	0.4209	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,027.65040	1,025.557	20.02	0.5464	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			957.55040	924.657	20.02	0.4536	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,328.82680	1,332.678	19.31	0.6513	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			628.72680	601.778	19.31	0.3487	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			919.76750	915.708	20.34	0.5035	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			681.01460	652.935	19.44	0.3673	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,210.68270	1,212.218	19.57	0.6125	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			740.58270	711.318	19.57	0.3875	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,533.65560	1,541.380	18.91	0.7118	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			473.55560	450.480	18.91	0.2882	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,115.70710	1,115.358	19.80	0.5791	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			552.38000	527.228	19.12	0.3200	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,366.72870	1,371.314	19.24	0.6631	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			596.62870	570.414	19.24	0.3369	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,681.54740	1,693.077	18.78	0.7484	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	14.98	Put			391.44740	372.177	18.78	0.2516	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			1,271.11460	1,273.835	19.44	0.6327	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			398.08320	378.588	18.79	0.2547	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,539.69730	1,547.537	18.90	0.7135	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			469.59730	446.637	18.90	0.2865	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,876.08580	1,890.671	18.64	0.7905	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			305.98580	289.771	18.64	0.2095	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,422.48000	1,428.128	19.12	0.6800	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			334.93760	317.644	18.69	0.2242	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,728.89470	1,741.197	18.75	0.7592	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			368.79470	350.297	18.75	0.2408	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			2,252.96180	2,271.287	18.21	0.8592	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			182.86180	170.387	18.21	0.1408	0.00	0	125
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,668.18320	1,679.488	18.79	0.7453	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			253.19300	239.079	18.54	0.1813	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,926.84300	1,942.171	18.60	0.8006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			286.74300	271.271	18.60	0.1994	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,839.01800	2,863.240	17.25	0.9357	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			68.91800	62.340	17.25	0.0643	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,805.03760	1,818.544	18.69	0.7758	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			93.79770	85.675	17.53	0.0829	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			2,412.39470	2,432.525	17.94	0.8843	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			142.29470	131.625	17.94	0.1157	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,019.36990	3,044.982	16.98	0.9514	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			49.26990	44.082	16.98	0.0486	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			2,023.29300	2,039.979	18.54	0.8187	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,790.73310	1,801.336	19.12	0.7031	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			602.63310	581.736	19.12	0.2969	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,595.39440	1,601.957	19.32	0.6564	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			747.29440	722.357	19.32	0.3436	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,574.84620	1,581.034	19.36	0.6508	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			766.74620	741.434	19.36	0.3492	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,134.89140	1,132.951	20.55	0.5143	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,336.79140	1,303.351	20.55	0.4857	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,046.22880	1,042.900	20.83	0.4832	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,498.12880	1,463.300	20.83	0.5168	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			669.99030	662.058	22.49	0.3345	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			2,551.89030	2,512.458	22.49	0.6655	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			667.95060	660.004	22.51	0.3337	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			2,559.85060	2,520.404	22.51	0.6663	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			564.92910	556.353	23.12	0.2884	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,016.82910	2,976.753	23.12	0.7116	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			506.05710	497.247	23.54	0.2615	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,337.95710	3,297.647	23.54	0.7385	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,802.78390	1,813.618	19.11	0.7059	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			594.68390	574.018	19.11	0.2941	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	15.35	Call			1,796.75330	1,807.469	19.12	0.7045	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			598.65330	577.869	19.12	0.2955	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			326.02310	316.453	26.58	0.1678	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,197.92310	5,156.853	26.58	0.8322	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,870.16860	1,882.295	19.05	0.7207	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			552.06860	532.695	19.05	0.2793	0.00	0	90
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			715.42650	697.971	23.65	0.3018	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			3,569.62650	3,550.171	23.65	0.6982	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,073.16410	2,064.467	19.36	0.6964	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			737.36410	726.667	19.36	0.3036	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,067.41910	2,058.641	19.37	0.6952	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			741.61910	730.841	19.37	0.3048	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,928.11150	1,917.465	19.53	0.6659	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			852.31150	839.665	19.53	0.3341	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,078.92900	2,070.307	19.36	0.6975	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			733.12900	722.507	19.36	0.3025	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,549.29700	1,455.275	21.48	0.5050	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			1,862.39700	1,920.775	21.48	0.4950	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,545.76210	1,451.835	21.49	0.5041	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			1,868.86210	1,927.335	21.49	0.4959	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,542.22860	1,448.413	21.49	0.5032	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			1,875.32860	1,933.913	21.49	0.4968	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,848.70570	1,670.248	21.61	0.5238	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			1,890.70570	2,018.948	21.61	0.4762	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,844.93560	1,666.685	21.62	0.5229	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			1,896.93560	2,025.385	21.62	0.4771	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,852.48460	1,673.820	21.60	0.5246	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			1,884.48460	2,012.520	21.60	0.4754	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			2,036.06490	1,770.702	21.80	0.5189	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,076.96490	2,272.702	21.80	0.4811	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			2,032.32930	1,767.388	21.81	0.5182	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,083.22930	2,279.388	21.81	0.4818	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			2,039.80860	1,774.033	21.80	0.5197	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,070.70860	2,266.033	21.80	0.4803	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			2,252.22630	1,927.464	22.05	0.5234	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,237.42630	2,475.964	22.05	0.4766	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			2,248.49460	1,924.240	22.06	0.5228	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,243.69460	2,482.740	22.06	0.4772	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			2,255.56460	1,930.696	22.04	0.5241	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,230.76460	2,469.196	22.04	0.4759	0.00	0	0
Total \$ / R Option												0.00	0	1,952,952
Total \$ / R												553,926,167.90	35,179	3,048,873
\$ / R	MAXI	On 13/06/2016	Foreign Exchange Future			15.69600		15.66610			0.0000	643,536.00	41	914
\$ / R	MAXI	On 19/09/2016	Foreign Exchange Future			16.00660		15.97690			0.0000	160,066.00	10	347

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/12/2016	Foreign Exchange Future				16.30090		16.27010			0.0000	0.00	0	65
\$ / R MAXI On	13/03/2017	Foreign Exchange Future				16.57960		16.54810			0.0000	0.00	0	51
Total \$ / R MAXI Future												803,602.00	51	1,377
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			222,697.52590	225,667.748	25.93	0.9974		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			87.52590	67.748	25.93	0.0026		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			221,700.07000	224,669.819	25.90	0.9974		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			90.07000	69.819	25.90	0.0026		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			220,702.68290	223,671.949	25.86	0.9973		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			92.68290	71.949	25.86	0.0027		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			127,151.59130	128,002.995	18.71	0.7509		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			28,461.59130	26,342.995	18.71	0.2491		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			126,466.94590	127,301.147	18.72	0.7488		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			28,776.94590	26,641.147	18.72	0.2512		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			125,784.89040	126,601.571	18.72	0.7467		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			29,094.89040	26,941.571	18.72	0.2533		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			167,382.52900	168,801.580	18.83	0.7464		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			39,372.52900	37,711.580	18.83	0.2536		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			166,722.26590	168,126.524	18.84	0.7449		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			39,712.26590	38,036.524	18.84	0.2551		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			166,063.83140	167,452.863	18.85	0.7433		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			40,053.83140	38,362.864	18.85	0.2567		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			104,625.82420	104,289.978	20.83	0.4832		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			149,815.82420	146,329.978	20.83	0.5168		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			104,285.51080	103,946.024	20.84	0.4820		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			150,475.51080	146,986.024	20.84	0.5180		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			104,967.32920	104,635.737	20.82	0.4845		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			149,157.32920	145,675.737	20.82	0.5155		0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												803,602.00	51	1,377
£ / R	On	31/05/2016	Foreign Exchange Future			22.88750		22.95430			0.0000	0.00	0	123
£ / R	On	13/06/2016	Foreign Exchange Future			22.94150		22.99960			0.0000	62,974,417.50	2,745	56,795
£ / R	On	08/09/2016	Foreign Exchange Future			23.35910		23.41850			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			23.41390		23.47230			0.0000	12,994,714.50	555	25,478
£ / R	On	19/12/2016	Foreign Exchange Future			23.86730		23.92370			0.0000	0.00	0	155
£ / R	On	13/03/2017	Foreign Exchange Future			24.29880		24.35790			0.0000	0.00	0	50
£ / R	On	25/04/2017	Foreign Exchange Future			24.52380		24.58480			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			24.73600		24.84120			0.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Future			24.86410		25.16800			0.0000	14,222,265.20	572	520
Total £ / R Future												90,191,397.20	3,872	83,194
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Call			1,386.09630	1,318.287	21.92	0.9953	0.00	0	0
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Put			1.79630	0.787	21.92	0.0047	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	20.49	Call			2,516.89030	2,456.870	23.76	0.9871	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			7.29030	5.370	23.76	0.0129	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,507.02460	2,447.038	23.77	0.9868	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			7.42460	5.538	23.77	0.0132	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,497.16140	2,437.210	23.78	0.9864	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			7.56140	5.710	23.78	0.0136	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			85.95810	67.890	22.65	0.1246	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,386.35810	1,426.390	22.65	0.8754	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			4.94330	3.826	27.67	0.0085	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			3,505.34330	3,562.325	27.67	0.9915	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,629.91880	1,574.238	19.15	0.6978	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			481.41880	485.138	19.15	0.3022	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			299.51700	276.066	21.05	0.1989	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,731.01700	2,766.966	21.05	0.8011	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,432.21850	2,371.944	19.29	0.8397	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			213.71850	212.844	19.29	0.1603	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,643.10440	1,587.305	19.15	0.7009	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			474.60440	478.205	19.15	0.2991	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,636.49270	1,580.763	19.15	0.6994	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			477.99270	481.663	19.15	0.3006	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			3,101.83840	3,042.208	19.78	0.8941	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,263.28150	1,212.753	19.21	0.5852	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			800.98150	808.853	19.21	0.4148	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			450.45450	421.686	20.58	0.2700	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			2,278.15450	2,307.785	20.58	0.7300	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			1,557.11320	1,503.354	19.06	0.6648	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			139.53840	138.308	19.78	0.1059	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			584.81320	589.454	19.06	0.3352	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,274.01930	1,223.349	19.20	0.5884	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			791.71930	799.449	19.20	0.4116	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,268.63980	1,218.041	19.20	0.5868	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			796.33980	804.141	19.20	0.4132	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,047.66180	1,992.991	18.49	0.6735	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			763.96180	765.691	18.49	0.3265	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,041.51160	1,986.875	18.49	0.6723	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			767.81160	769.575	18.49	0.3277	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			1,181.75830	1,139.084	19.57	0.4628	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			36.86310	36.648	23.01	0.0225	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			50.65170	50.721	19.79	0.0343	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			2,894.20980	2,836.846	18.30	0.8048	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			380.50980	379.546	18.30	0.1952	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,836.80140	1,785.125	18.70	0.6296	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			923.10140	927.825	18.70	0.3704	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			6,830.56310	6,773.948	23.01	0.9775	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			1,718.05830	1,731.784	19.57	0.5372	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			550.24410	523.879	21.28	0.2490	0.00	0	783

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			3,566.54410	3,596.579	21.28	0.7510	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,053.81770	1,999.113	18.49	0.6746	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			760.11770	761.813	18.49	0.3254	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			5,564.35170	5,508.021	19.79	0.9657	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,949.28130	1,895.798	18.83	0.5871	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			1,341.38130	1,346.998	18.83	0.4129	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,944.52970	1,891.101	18.83	0.5861	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			1,346.62970	1,352.301	18.83	0.4139	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,954.03490	1,900.505	18.82	0.5881	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			1,336.13490	1,341.705	18.82	0.4119	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			2,080.64050	2,025.001	18.85	0.5849	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			1,475.84050	1,481.201	18.85	0.4151	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			811.20000	706.000		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			801.20000	696.000		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			821.20000	716.000		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			0.00000	2,207.421	18.87	0.5277	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			0.00000	2,493.321	18.87	0.4723	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			0.00000	2,203.802	18.88	0.5270	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			0.00000	2,499.702	18.88	0.4730	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			0.00000	2,211.046	18.87	0.5283	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			0.00000	2,486.946	18.87	0.4717	0.00	0	0
Total £ / R Option												0.00	0	46,732
Total £ / R												90,191,397.20	3,872	129,926
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14290		0.14288			0.0000	0.00	0	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14622		0.14621			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14948		0.14946			0.0000	0.00	0	6,041
¥ / R	On	13/03/2017	Foreign Exchange Future			0.15268		0.15266			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15605		0.15631			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	11,988
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			0.01040	0.026	22.54	0.0002	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,289.51330	1,292.165	19.08	0.9898	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1.41330	2.065	19.08	0.0102	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,288.10130	3,290.101	28.10	1.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.00130	0.001	28.10	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,288.11040	2,290.126	22.54	0.9998	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,622.81610	3,624.964	20.18	0.9949	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			1.71610	2.764	20.18	0.0051	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,627.65200	2,635.089	18.03	0.9774	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			6.55200	12.889	18.03	0.0226	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,678.04270	1,707.015	18.05	0.8871	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			56.94270	84.815	18.05	0.1129	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00010	0.000	26.90	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,053.70010	26,052.400	26.90	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00010	0.000	26.90	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,053.70010	27,052.400	26.90	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	26.90	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,053.70000	28,052.400	26.90	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,670.31230	1,743.266	18.90	0.7254	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			404.71230	475.266	18.90	0.2746	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1,142.18020	1,225.581	20.21	0.5747	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			876.58020	957.581	20.21	0.4253	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			788.16750	862.484	21.49	0.4409	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,522.56750	1,594.484	21.49	0.5591	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			858.90510	921.673	22.71	0.4018	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,228.30510	2,317.073	22.71	0.5982	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,529.65960	1,601.179	20.32	0.6154	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			899.05960	996.579	20.32	0.3846	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1,139.56700	1,209.353	21.56	0.4994	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,508.96700	1,604.753	21.56	0.5006	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,988
€ / R	On	27/05/2016	Foreign Exchange Future			17.41930		17.49540			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			17.42980		17.49550			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			17.47580		17.53380			0.0000	9,401,980.40	538	106,952
€ / R	On	30/06/2016	Foreign Exchange Future			17.54490		17.60470			0.0000	0.00	0	74
€ / R	On	19/09/2016	Foreign Exchange Future			17.88210		17.94260			0.0000	4,720,874.40	264	14,182
€ / R	On	19/12/2016	Foreign Exchange Future			18.27480		18.33630			0.0000	0.00	0	12,558
€ / R	On	13/03/2017	Foreign Exchange Future			18.65760		18.71940			0.0000	0.00	0	4,000
€ / R	On	19/06/2017	Foreign Exchange Future			19.04900		19.14520			0.0000	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Future			19.16170		19.43410			0.0000	0.00	0	0
Total € / R Future												14,122,854.80	802	137,767
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			0.42860	0.000	13.08	0.0000	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,185.02860	1,260.700	13.08	1.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			367.37150	293.994	19.82	0.7511	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			61.87150	54.194	19.82	0.2489	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			1,839.94670	1,782.400	24.32	0.9807	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			6.14670	6.600	24.32	0.0193	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,584.56410	1,526.545	22.90	0.9686	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			214.49720	178.248	20.45	0.3513	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			470.69720	492.448	20.45	0.6487	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,275.86630	2,217.950	25.70	0.9933	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			2.06630	2.150	25.70	0.0067	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,285.81470	2,227.894	25.73	0.9935	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	19.85	Call			5.19390	3.770	25.66	0.0115	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,321.39390	2,377.970	25.66	0.9885	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			945.31400	887.085	19.40	0.8861	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			41.51400	41.285	19.40	0.1139	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,333.92670	3,275.918	29.01	0.9996	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			109.78330	112.743	19.60	0.2502	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			10.76410	10.745	22.90	0.0314	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			643.58330	588.543	19.60	0.7498	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			0.12670	0.118	29.01	0.0004	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,295.76430	2,237.840	25.76	0.9936	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1.96430	2.040	25.76	0.0064	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			2.01470	2.094	25.73	0.0065	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Call			398.75810	351.858	20.41	0.4454	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Put			524.05810	536.958	20.41	0.5546	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,027.33560	2,966.857	20.10	0.9493	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			44.73560	44.757	20.10	0.0507	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			1,336.30460	1,278.106	19.39	0.6982	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			393.70460	396.006	19.39	0.3018	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,046.22360	2,985.766	20.12	0.9504	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			43.62360	43.666	20.12	0.0496	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,036.77660	2,976.308	20.11	0.9498	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			44.17660	44.208	20.11	0.0502	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,912.70070	1,852.814	19.41	0.7288	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			476.40070	478.014	19.41	0.2712	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,852.98550	1,793.275	19.43	0.7165	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			506.68550	508.475	19.43	0.2835	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			319.46540	296.750	23.98	0.1802	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			513.57880	515.408	19.43	0.2863	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			465.91880	435.953	22.87	0.2523	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,883.16540	3,921.950	23.98	0.8198	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,266.02960	2,205.227	19.29	0.7937	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			329.72960	330.427	19.29	0.2063	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,929.61880	2,961.153	22.87	0.7477	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,846.42470	1,786.734	19.43	0.7151	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			510.12470	511.934	19.43	0.2849	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,839.87880	1,780.208	19.43	0.7137	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,391.23440	1,340.619	20.46	0.5325	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,361.83440	1,373.019	20.46	0.4675	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,387.14500	1,336.595	20.47	0.5314	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,367.74500	1,378.995	20.47	0.4686	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,383.06080	1,332.582	20.48	0.5302	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,373.66080	1,384.982	20.48	0.4698	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			1,677.24370	1,705.238	20.74	0.4721	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1,630.27360	1,561.894	20.73	0.5298	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			1,665.07360	1,692.894	20.73	0.4702	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1,626.35370	1,558.061	20.74	0.5289	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			1,671.15370	1,699.061	20.74	0.4711	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1,622.44370	1,554.238	20.74	0.5279	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			1,898.96970	2,010.712	21.04	0.4784	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1,859.20590	1,698.743	21.04	0.5208	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			1,905.10590	2,017.043	21.04	0.4792	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1,866.95100	1,706.081	21.03	0.5225	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			1,892.85100	2,004.381	21.03	0.4775	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1,863.06970	1,702.412	21.04	0.5216	0.00	0	0
Total € / R Option												0.00	0	36,098
Total € / R												14,122,854.80	802	173,865
AUS / R	On	13/06/2016	Foreign Exchange Future			11.27900		11.30520			0.0000	0.00	0	6,828
AUS / R	On	19/09/2016	Foreign Exchange Future			11.46370		11.49040			0.0000	0.00	0	2,106
AUS / R	On	19/12/2016	Foreign Exchange Future			11.64260		11.66940			0.0000	3,958,484.00	340	1,009
AUS / R	On	13/03/2017	Foreign Exchange Future			11.81470		11.84260			0.0000	0.00	0	4,610
AUS / R	On	19/06/2017	Foreign Exchange Future			11.98420		12.03540			0.0000	0.00	0	0
AUS / R	On	18/09/2017	Foreign Exchange Future			11.99260		12.15410			0.0000	0.00	0	0
Total AUS / R Future												3,958,484.00	340	14,553
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			2.11990	1.771	22.25	0.0096	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,207.40920	1,180.845	22.20	0.9901	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			2.20920	1.845	22.20	0.0099	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,227.23410	1,200.699	22.31	0.9908	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			2.03410	1.699	22.31	0.0092	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,217.31990	1,190.771	22.25	0.9904	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,333.86580	1,305.970	16.65	0.9008	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			53.46580	52.270	16.65	0.0992	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,352.01560	1,324.207	16.70	0.9038	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			51.61560	50.507	16.70	0.0962	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,342.93300	1,315.081	16.67	0.9023	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			52.53300	51.381	16.67	0.0977	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			190.31570	190.576	16.29	0.2195	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,182.15270	1,155.625	16.29	0.7783	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			192.75270	193.025	16.29	0.2217	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,197.30410	1,170.754	16.30	0.7827	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			187.90410	188.154	16.30	0.2173	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,189.71570	1,163.176	16.29	0.7805	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			651.51520	629.468	16.57	0.4964	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			768.91520	774.768	16.57	0.5036	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			659.48750	637.357	16.55	0.5009	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			756.88750	762.657	16.55	0.4991	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			655.49030	633.403	16.56	0.4987	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			762.89030	768.703	16.56	0.5013	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			820.90730	786.590	16.68	0.5197	0.00	0	0
AUS / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			845.50730	862.390	16.68	0.4803	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			816.81860	782.555	16.69	0.5178	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			851.41860	868.355	16.69	0.4822	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			825.02040	790.644	16.67	0.5216	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			839.62040	856.444	16.67	0.4784	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			954.06220	862.993	17.22	0.5096	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			969.96220	1,040.393	17.22	0.4904	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			949.95720	859.104	17.22	0.5080	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			975.85720	1,046.504	17.22	0.4920	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			945.86350	855.227	17.23	0.5064	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			981.76350	1,052.627	17.23	0.4936	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												3,958,484.00	340	14,553
CAD/ R	On	13/06/2016	Foreign Exchange Future			12.04570		12.06760			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.28580		12.30860			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			12.51410		12.53680			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			12.73150		12.75510			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,200.75630	1,178.273	21.59	0.9870	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			3.15630	2.573	21.59	0.0130	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,190.81550	1,168.326	21.48	0.9867	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			3.21550	2.626	21.48	0.0133	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,180.87600	1,158.381	21.37	0.9864	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			3.27600	2.681	21.37	0.0136	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			429.92430	405.548	16.34	0.4851	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			501.32430	499.748	16.34	0.5149	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			425.82680	401.516	16.36	0.4816	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			507.22680	505.716	16.36	0.5184	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			421.76570	397.518	16.37	0.4782	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			513.16570	511.718	16.37	0.5218	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			635.89090	613.015	16.56	0.5207	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			629.09090	628.915	16.56	0.4793	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			644.71220	621.482	16.53	0.5258	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			617.91220	617.382	16.53	0.4742	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			640.28880	617.237	16.54	0.5233	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			623.48880	623.137	16.54	0.4767	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			784.39550	761.717	16.83	0.5302	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			759.29550	760.217	16.83	0.4698	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			780.12340	757.453	16.83	0.5281	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			765.02340	765.953	16.83	0.4719	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			775.87220	753.209	16.84	0.5261	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			770.77220	771.709	16.84	0.4739	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Future			15.82070		15.83570			0.0000	0.00	0	5,055
CHF / R	On	19/09/2016	Foreign Exchange Future			16.20920		16.22640			0.0000	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Future			16.58770		16.60440			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			16.95390		16.97010			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	5,055
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,455.72530	1,438.993	23.10	0.9729	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			10.02530	8.293	23.10	0.0271	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,445.89350	1,429.123	23.02	0.9725	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			10.19350	8.423	23.02	0.0275	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,436.06470	1,419.256	22.94	0.9720	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			10.36470	8.556	22.94	0.0280	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			596.38960	570.321	20.42	0.4402	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			969.98960	961.121	20.42	0.5598	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			592.92380	566.886	20.43	0.4382	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			976.52380	967.686	20.43	0.5618	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			589.48070	563.470	20.45	0.4362	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			983.08070	974.270	20.45	0.5638	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			1,002.93700	978.010	20.73	0.5138	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,098.53700	1,090.310	20.73	0.4862	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			1,010.86770	985.909	20.71	0.5168	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,086.46770	1,078.209	20.71	0.4832	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,006.89720	981.954	20.72	0.5153	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,092.49720	1,084.254	20.72	0.4847	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			1,256.54590	1,232.164	21.35	0.5236	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,356.44590	1,348.264	21.35	0.4764	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			1,264.31310	1,239.912	21.33	0.5260	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,344.21310	1,336.012	21.33	0.4740	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			1,260.42640	1,236.029	21.34	0.5248	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,350.32640	1,342.129	21.34	0.4752	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	5,055
CNH / R	On	13/06/2016	Foreign Exchange Future			2.38720		2.38770			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.42080		2.42180			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.45050		2.45110			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.47730		2.47770			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	230
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,605.88350	1,604.446	21.31	0.9337	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			28.88350	32.446	21.31	0.0663	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,799.47230	1,796.022	22.02	0.9502	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			22.47230	24.022	22.02	0.0498	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,702.45110	1,699.916	21.66	0.9425	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			25.45110	27.916	21.66	0.0575	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,227.74310	1,203.571	19.28	0.5226	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			904.84040	870.763	19.32	0.4626	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,286.84040	1,262.763	19.32	0.5374	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			865.35260	831.413	19.35	0.4479	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,347.35260	1,323.413	19.35	0.5521	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			945.74310	911.571	19.28	0.4774	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			1,465.34290	1,437.727	19.56	0.5298	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			1,454.34290	1,432.727	19.56	0.4702	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			1,421.28860	1,393.668	19.60	0.5189	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			1,510.28860	1,488.668	19.60	0.4811	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			1,378.32570	1,350.710	19.63	0.5080	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			1,567.32570	1,545.710	19.63	0.4920	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			1,713.59860	1,689.790	19.87	0.5238	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			1,836.59860	1,816.790	19.87	0.4762	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			1,671.16890	1,647.306	19.90	0.5149	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			1,894.16890	1,874.306	19.90	0.4851	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			1,756.93090	1,733.188	19.84	0.5328	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			1,779.93090	1,760.188	19.84	0.4672	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	230
DKK / R	On	13/06/2016	Foreign Exchange Future			2.35340		2.35980			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.40970		2.41650			0.0000	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Future			2.46450		2.47130			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,713.46810	2,646.758	28.09	0.9766	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			15.46810	12.758	28.09	0.0234	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,616.04200	2,549.114	27.90	0.9727	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			18.04200	15.113	27.90	0.0273	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,811.23410	2,744.740	28.27	0.9800	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			13.23410	10.740	28.27	0.0200	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,117.96570	1,119.064	20.72	0.4772	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,277.96510	1,209.636	20.64	0.5512	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,012.96510	1,012.636	20.64	0.4488	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,229.28950	1,161.587	20.67	0.5370	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,064.28950	1,064.587	20.67	0.4630	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,182.96570	1,116.064	20.72	0.5228	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			1,602.43430	1,541.243	21.24	0.5262	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			1,589.43430	1,596.243	21.24	0.4738	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			1,559.53610	1,498.977	21.28	0.5162	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			1,646.53610	1,653.977	21.28	0.4838	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			1,517.64010	1,457.717	21.33	0.5063	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			1,704.64010	1,712.717	21.33	0.4937	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.02130		2.01740			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.06350		2.05960			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.10140		2.09740			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.13670		2.13260			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			74.75590	66.182	20.55	0.1462	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,100.75590	1,053.182	20.55	0.8538	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			62.22950	54.724	20.67	0.1247	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,188.22950	1,141.724	20.67	0.8753	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			51.56310	45.071	20.79	0.1057	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,277.56310	1,232.071	20.79	0.8943	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			691.06110	679.469	19.97	0.4266	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,295.06110	1,244.469	19.97	0.5734	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			658.31110	646.121	20.06	0.4109	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,362.31110	1,311.121	20.06	0.5891	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			626.99430	614.266	20.16	0.3954	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,430.99430	1,379.266	20.16	0.6046	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,168.69140	1,164.589	19.86	0.5062	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,394.69140	1,350.589	19.86	0.4938	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,130.47190	1,125.640	19.95	0.4939	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,456.47190	1,411.640	19.95	0.5061	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,093.44590	1,087.920	20.03	0.4817	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,519.44590	1,473.920	20.03	0.5183	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,494.01570	1,493.704	19.89	0.5319	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,568.01570	1,526.704	19.89	0.4681	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,453.62700	1,452.435	19.94	0.5215	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,627.62700	1,585.435	19.94	0.4785	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,415.25520	1,413.375	20.02	0.5113	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			1,689.25520	1,646.375	20.02	0.4887	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.15570		0.15520			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15540		0.15530			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15520		0.15580			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.15610		0.15440			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266
NGN / R	On	13/06/2016	Foreign Exchange Future			0.07880		0.07870			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.05520		0.05510			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05400		0.05360			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.05270		0.05230			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	11,085
Total NGN / R												0.00	0	11,085
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.53140		10.56130			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.68830		10.71950			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.84330		10.87490			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.99280		11.02450			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			0.42080	0.318	25.36	0.0019	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,551.74030	1,521.733	25.30	0.9980	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			0.44030	0.333	25.30	0.0020	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,571.70220	1,541.703	25.41	0.9982	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			0.40220	0.303	25.41	0.0018	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,561.72080	1,531.718	25.36	0.9981	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,315.43870	1,283.112	17.89	0.8972	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			55.93870	54.812	17.89	0.1028	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,306.47420	1,274.136	17.87	0.8955	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			56.97420	55.836	17.87	0.1045	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,297.52600	1,265.176	17.85	0.8938	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			58.02600	56.876	17.85	0.1062	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			598.12270	572.554	17.73	0.5247	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			573.22270	579.254	17.73	0.4753	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			593.72600	568.247	17.74	0.5220	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			578.82600	584.947	17.74	0.4780	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			589.35680	563.965	17.75	0.5192	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			584.45680	590.665	17.75	0.4808	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			750.17660	757.533	17.91	0.4924	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			670.60880	646.333	17.92	0.5054	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			756.10880	763.533	17.92	0.4946	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			678.77070	654.352	17.90	0.5098	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			744.27070	751.552	17.90	0.4902	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			674.67660	650.333	17.91	0.5076	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/06/2016	Foreign Exchange Future			1.40240		1.40610			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.42020		1.42340			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.43710		1.43880			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.44790		1.45070			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			861.00000	824.000		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			761.00000	724.000		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			661.00000	624.000		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			34.00000	2.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			234.00000	202.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			134.00000	102.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			288.00000	271.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			188.00000	171.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			388.00000	371.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			307.00000	279.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			207.00000	179.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			107.00000	79.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.11340		1.11920			0.0000	0.00	0	13,410
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.11720		1.12300			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12110		1.12700			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.12530		1.13120			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,410
Total QUANTO € / \$												0.00	0	13,410
RAIN	On	13/06/2016	Foreign Exchange Future			27,507.99000		27,540.79000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			28,059.39000		28,095.48000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			28,582.90000		28,617.69000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.40980		11.39460			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.61560		11.60140			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.81280		11.79890			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,207.67070	1,221.614	22.58	0.9905	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			3.07070	1.814	22.58	0.0095	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,197.79180	1,211.751	22.62	0.9898	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			3.19180	1.951	22.62	0.0102	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,187.91760	1,201.896	22.66	0.9892	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			3.31760	2.096	22.66	0.0108	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			455.01630	448.543	17.33	0.5178	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			473.61630	452.943	17.33	0.4822	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			450.67770	444.139	17.35	0.5143	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			479.27770	458.539	17.35	0.4857	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			446.37580	439.770	17.36	0.5108	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			484.97580	464.170	17.36	0.4892	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			637.68740	620.148	17.57	0.4730	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			622.32020	618.630	17.58	0.5245	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			643.42020	625.830	17.58	0.4755	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			618.07480	614.338	17.59	0.5220	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			649.17480	631.538	17.59	0.4780	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			626.58740	622.948	17.57	0.5270	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.30120		5.31540			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.27510		5.28720			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			5.25820		5.27030			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			556.87900	542.543	23.03	0.9858	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			1.47900	1.343	23.03	0.0142	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			546.94670	532.608	22.80	0.9850	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			1.54670	1.408	22.80	0.0150	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			537.01820	522.676	22.56	0.9842	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			1.61820	1.476	22.56	0.0158	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			197.90840	186.343	15.57	0.5218	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			180.70840	181.243	15.57	0.4782	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			208.25150	195.949	15.54	0.5391	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			171.05150	170.849	15.54	0.4609	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			203.03860	191.102	15.56	0.5305	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			175.83860	176.002	15.56	0.4695	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			249.05690	238.832	16.11	0.5043	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			268.75690	270.632	16.11	0.4957	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			244.64460	234.503	16.12	0.4981	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			274.34460	276.303	16.12	0.5019	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			240.29320	230.237	16.13	0.4919	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			279.99320	282.037	16.13	0.5081	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.50680		1.50370			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.44350		1.44260			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.38840		1.38600			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.33370		1.33910			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												663 002 505.90	40,244	1,375,846
Total Options												0.00	0	2,035,782
Grand Total:												663,002,505.90	40,244	3,411,628