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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/06/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/06/2016	Foreign Exchange Future	15.67520	15.73250			0.0000	288,423,680.00	18,400	0
\$ / R	On	06/06/2016	Foreign Exchange Future	15.58220	15.74210			0.0000	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Future	15.58540	15.74530			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future	15.58860	15.74850			0.0000	0.00	0	300
\$ / R	On	09/06/2016	Foreign Exchange Future	15.59180	15.75170			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future	15.60450	15.76070			0.0000	907,292,443.50	58,143	782,387
\$ / R	On	14/06/2016	Foreign Exchange Future	15.60760	15.76300			0.0000	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Future	15.61080	15.76520			0.0000	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Future	15.61710	15.76970			0.0000	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Future	15.62960	15.77870			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future	15.63910	15.78550			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future	15.65160	15.79450			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future	15.65480	15.79670			0.0000	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Future	15.65790	15.79900			0.0000	0.00	0	1,012
\$ / R	On	01/07/2016	Foreign Exchange Future	15.66100	15.77570			0.0000	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Future	15.67360	15.81020			0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Future	15.69630	15.83830			0.0000	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Future	15.70600	15.85040			0.0000	0.00	0	370
\$ / R	On	26/07/2016	Foreign Exchange Future	15.74170	15.89450			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future	15.74490	15.89850			0.0000	0.00	0	2,110
\$ / R	On	28/07/2016	Foreign Exchange Future	15.74820	15.90250			0.0000	0.00	0	265

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2016	Foreign Exchange Future			15.75140		15.90660			0.0000	0.00	0	1,167
\$ / R	On	05/08/2016	Foreign Exchange Future			15.77370		15.93220			0.0000	0.00	0	1,900
\$ / R	On	11/08/2016	Foreign Exchange Future			15.79200		15.95120			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.80420		15.96390			0.0000	0.00	0	105
\$ / R	On	16/08/2016	Foreign Exchange Future			15.80730		15.96710			0.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Future			15.81030		15.97030			0.0000	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Future			15.81340		15.97350			0.0000	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Future			15.82860		15.98930			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.83770		15.99890			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.84690		16.00840			0.0000	0.00	0	2,467
\$ / R	On	06/09/2016	Foreign Exchange Future			15.87130		16.03400			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.87770		16.04050			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.88090		16.04370			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.89380		16.05660			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.90020		16.06310			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.91300		16.07600			0.0000	1,368,677,130.00	86,010	248,977
\$ / R	On	28/09/2016	Foreign Exchange Future			15.94200		16.10510			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.03190		16.19560			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			16.07050		16.23430			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.13800		16.30220			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.19010		16.35490			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.20660		16.37150			0.0000	122,343,623.40	7,549	66,310
\$ / R	On	13/03/2017	Foreign Exchange Future			16.48350		16.65060			0.0000	57,428,514.00	3,484	8,690
\$ / R	On	19/06/2017	Foreign Exchange Future			16.76860		16.93360			0.0000	0.00	0	3,370
\$ / R	On	18/09/2017	Foreign Exchange Future			16.81410		16.98370			0.0000	0.00	0	70
\$ / R	On	18/12/2017	Foreign Exchange Future			16.85950		17.03390			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			16.90500		17.08410			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			17.03960		17.22170			0.0000	0.00	0	70
Total \$ / R Future												2,744,165,390.90	173,586	1,120,484
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Call			1,052.68170	995.200	23.00	1.0000	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Put			0.18170	0.000	23.00	0.0000	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Call			1,202.60400	1,145.200	23.00	1.0000	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Put			0.10400	0.000	23.00	0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,542.10000	3,382.201	47.34	1.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			0.00000	0.001	47.34	0.0000	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			352.33810	216.537	19.42	0.6504	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			60.23810	84.336	19.42	0.3496	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	15.87	Call			117.74720	60.154	20.49	0.2496	0.00	0	2,500
\$ / R	On	07/06/2016	Foreign Exchange Option	15.87	Put			242.44720	344.754	20.49	0.7504	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	15.89	Call			110.61780	56.102	20.59	0.2358	0.00	0	2,500
\$ / R	On	07/06/2016	Foreign Exchange Option	15.89	Put			255.31780	360.702	20.59	0.7642	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call			1,226.78620	1,067.499	24.70	0.9878	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put			1.48620	2.098	24.70	0.0122	0.00	0	1,000
\$ / R	On	07/06/2016	Foreign Exchange Option	15.80	Call			145.43750	76.454	20.13	0.3026	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	15.80	Put			200.13750	291.053	20.13	0.6974	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/06/2016	Foreign Exchange Option	15.68	Call			220.97330	125.713	19.39	0.4191	0.00	0	5,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.68	Put			152.47330	217.113	19.39	0.5809	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.77	Call			0.00000	94.568	19.64	0.3402	472,841.50	5,000	2,500
\$ / R	On	08/06/2016	Foreign Exchange Option	15.77	Put			0.00000	275.968	19.64	0.6598	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			170.02540	91.524	19.67	0.3320	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			201.52540	282.924	19.67	0.6680	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,151.51280	991.208	22.03	0.9847	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			3.01280	2.608	22.03	0.0153	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Call			1,003.03670	843.638	21.13	0.9716	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Put			4.53670	5.038	21.13	0.0284	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,461.82830	2,301.888	32.69	0.9996	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			0.12830	0.088	32.69	0.0004	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,451.83210	2,291.890	32.60	0.9995	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			0.13210	0.091	32.60	0.0005	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,441.83600	2,281.893	32.52	0.9995	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			0.13600	0.093	32.52	0.0005	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,600.70150	3,444.500	30.27	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			0.00150	0.000	30.27	0.0000	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,850.76620	2,694.568	30.72	0.9997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			0.06620	0.068	30.72	0.0003	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,760.78780	2,604.590	30.27	0.9996	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			0.08780	0.090	30.27	0.0004	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,460.92400	2,304.731	28.80	0.9990	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			0.22400	0.231	28.80	0.0010	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,231.15630	2,074.978	27.66	0.9979	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			0.45630	0.478	27.66	0.0021	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,560.86410	2,404.669	29.29	0.9993	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			0.16410	0.169	29.29	0.0007	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,470.91720	2,314.724	28.84	0.9990	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			0.21720	0.224	28.84	0.0010	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,564.17110	1,407.578	23.60	0.9870	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			3.47110	3.078	23.60	0.0130	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,450.93110	2,294.739	28.75	0.9990	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			0.23110	0.239	28.75	0.0010	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,261.11600	2,104.935	27.81	0.9981	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			0.41600	0.435	27.81	0.0019	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			1,335.87720	1,179.103	21.31	0.9795	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			5.17720	4.603	21.31	0.0205	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,762.60950	1,606.576	25.35	0.9914	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			1.90950	2.076	25.35	0.0086	0.00	0	62,394
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call			1,663.27710	1,507.119	24.60	0.9891	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put			2.57710	2.619	24.60	0.0109	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,266.58830	1,109.754	20.61	0.9763	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			5.88830	5.254	20.61	0.0237	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,514.47630	1,357.846	23.10	0.9857	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			3.77630	3.346	23.10	0.0143	0.00	0	28,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,365.60460	1,208.856	21.61	0.9808	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			4.90460	4.356	21.61	0.0192	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			1,030.12520	873.126	18.22	0.9592	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			9.42520	8.626	18.22	0.0408	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			1,316.06920	1,159.278	21.11	0.9787	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			5.36920	4.778	21.11	0.0213	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Call			1,306.16840	1,149.368	21.01	0.9782	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Put			5.46840	4.868	21.01	0.0218	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			971.38390	814.386	17.63	0.9527	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			10.68390	9.886	17.63	0.0473	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			1,108.71470	951.755	19.02	0.9662	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			8.01470	7.255	19.02	0.0338	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call			1,069.38520	912.402	18.62	0.9629	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put			8.68520	7.902	18.62	0.0371	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			816.27410	667.190	17.92	0.9056	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			15.57410	22.690	17.92	0.0944	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			1,020.32190	863.319	18.13	0.9582	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			9.62190	8.820	18.13	0.0418	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			990.94290	833.936	17.83	0.9550	0.00	0	23,510
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			10.24290	9.436	17.83	0.0450	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call			689.96530	546.851	18.17	0.8447	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put			29.26530	42.351	18.17	0.1553	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			922.59070	767.504	17.72	0.9404	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			11.89070	13.004	17.72	0.0596	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			844.88280	694.113	17.87	0.9162	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			14.18280	19.613	17.87	0.0838	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Call			318.34300	217.563	19.08	0.5102	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Put			157.64300	213.063	19.08	0.4898	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			807.03650	658.296	17.94	0.9019	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			16.33650	23.796	17.94	0.0981	182,470.03	7,668	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			779.50610	631.870	17.99	0.8902	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			18.80610	27.370	17.99	0.1098	0.00	0	34,400
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			164.55630	99.464	19.81	0.2888	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			333.85630	424.964	19.81	0.7112	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			563.54390	429.829	18.44	0.7592	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			52.84390	75.329	18.44	0.2408	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.50	Call			380.31720	268.903	18.90	0.5844	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.50	Put			119.61720	164.403	18.90	0.4156	11,508,224.00	70,000	66,500
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			112.86430	63.296	20.18	0.2016	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			452.16430	558.796	20.18	0.7984	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			238.36120	154.953	19.41	0.4028	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			227.66120	300.453	19.41	0.5972	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			175.41290	107.371	19.74	0.3064	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			314.71290	402.871	19.74	0.6936	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			83.25240	43.925	20.47	0.1491	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			552.55240	669.425	20.47	0.8509	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			141.31900	82.881	19.96	0.2503	2,900,831.50	35,000	67,150
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			380.61900	478.381	19.96	0.7497	0.00	0	44,105
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			126.42510	72.523	20.07	0.2250	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			415.72510	518.023	20.07	0.7750	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			63.73420	31.859	20.71	0.1136	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			643.03420	767.359	20.71	0.8864	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			95.96040	52.096	20.34	0.1718	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			505.26040	617.596	20.34	0.8282	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			89.41140	47.857	20.40	0.1601	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			528.71140	643.357	20.40	0.8399	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			37.46280	18.406	21.61	0.0692	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			826.76280	963.906	21.61	0.9308	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			77.46690	40.283	20.54	0.1386	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			576.76690	695.783	20.54	0.8614	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			70.30460	35.849	20.62	0.1256	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			609.60460	731.349	20.62	0.8744	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			28.33620	13.776	22.23	0.0528	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			937.63620	1,079.276	22.23	0.9472	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			42.61400	20.800	21.36	0.0776	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			781.91400	916.300	21.36	0.9224	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			39.45040	19.327	21.51	0.0724	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			808.75040	944.827	21.51	0.9276	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			15.53420	7.509	23.56	0.0296	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,184.83420	1,333.009	23.56	0.9704	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			31.09870	15.164	22.02	0.0577	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			900.39870	1,040.664	22.02	0.9423	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			29.68530	14.452	22.13	0.0552	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			918.98530	1,059.952	22.13	0.9448	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			11.81440	5.738	24.18	0.0228	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			1,301.11440	1,451.238	24.18	0.9772	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			20.47960	9.898	22.95	0.0385	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,069.77960	1,215.398	22.95	0.9615	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			15.89450	7.682	23.51	0.0302	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,175.19450	1,323.182	23.51	0.9698	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			2.72690	1.207	27.75	0.0049	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,032.02690	2,186.707	27.75	0.9951	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			14.83830	7.176	23.66	0.0283	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,204.13830	1,352.676	23.66	0.9717	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			13.23690	6.413	23.92	0.0254	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,252.53690	1,401.913	23.92	0.9746	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			1.52980	0.623	29.47	0.0025	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			2,390.82980	2,546.123	29.47	0.9975	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			11.54970	5.613	24.23	0.0223	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,310.84970	1,461.113	24.23	0.9777	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			10.79190	5.254	24.38	0.0209	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,340.09190	1,490.754	24.38	0.9791	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		0.81250	0.299	31.62	0.0012	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		2,840.11250	2,995.799	31.62	0.9988	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		1.93090	0.814	28.75	0.0033	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		2,241.23090	2,396.314	28.75	0.9967	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		1.72960	0.718	29.09	0.0029	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		2,311.02960	2,466.218	29.09	0.9971	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call		0.47810	0.215	34.18	0.0008	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put		3,239.77810	3,395.715	34.18	0.9992	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		1.48430	0.602	29.57	0.0025	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		2,410.78430	2,566.102	29.57	0.9975	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call		0.95290	0.360	31.05	0.0015	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put		2,720.25290	2,875.860	31.05	0.9985	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call		1,230.70510	1,074.634	20.19	0.9699	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put		7.70510	7.034	20.19	0.0301	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call		125.69670	74.150	20.35	0.2197	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put		452.69670	556.550	20.35	0.7803	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call		1,165.96210	1,010.781	19.61	0.9594	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put		10.76210	9.981	19.61	0.0406	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Call		361.16060	262.688	19.49	0.5188	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Put		191.46060	245.588	19.49	0.4812	0.00	0	15,000
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call		1,235.01450	1,088.437	19.73	0.9404	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put		16.31450	18.837	19.73	0.0596	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		709.25550	587.120	19.14	0.7447	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		93.75550	118.020	19.14	0.2553	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call		89.32410	58.475	21.58	0.1390	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put		913.82410	1,029.375	21.58	0.8610	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		84.82750	55.174	21.63	0.1323	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		939.32750	1,056.074	21.63	0.8677	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		106.49900	73.947	21.43	0.1585	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		931.99900	1,042.347	21.43	0.8415	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		54.73430	35.770	22.23	0.0845	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		1,300.23430	1,424.170	22.23	0.9155	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		3,994.56480	3,851.642	28.88	0.9999	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		0.06480	0.042	28.88	0.0001	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		2,296.36390	2,153.066	21.36	0.9950	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		1.86390	1.466	21.36	0.0050	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call		1,238.72940	1,100.602	18.78	0.9213	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put		24.22940	29.002	18.78	0.0787	0.00	0	1,000
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call		1,114.02940	980.037	18.71	0.8876	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put		37.32940	45.237	18.71	0.1124	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call		1,519.58350	1,380.470	18.51	0.9623	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put		10.58350	12.570	18.51	0.0377	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Call		0.00000	273.881	20.01	0.4284	10,078,831.84	36,800	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Put		0.00000	462.881	20.01	0.5716	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Call		0.00000	342.926	19.66	0.5027	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Put		0.00000	361.926	19.66	0.4973	0.00	0	18,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			1,245.38270	1,116.144	18.49	0.9007	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			35.18270	42.544	18.49	0.0993	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call			582.24150	484.898	19.25	0.5743	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put			283.94150	328.598	19.25	0.4257	0.00	0	12,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			1,268.76950	1,136.011	18.58	0.8793	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			50.46950	59.711	18.58	0.1207	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			919.34210	799.523	18.78	0.7612	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			121.04210	143.223	18.78	0.2388	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			1,116.89760	987.233	18.75	0.8224	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			86.49760	101.233	18.75	0.1776	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			256.03480	201.498	20.87	0.2693	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			961.53480	1,059.798	20.87	0.7307	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			51.38530	36.533	23.41	0.0612	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,346.88530	2,484.833	23.41	0.9388	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,410.70620	2,257.536	20.56	0.9744	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			12.20620	12.636	20.56	0.0256	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			156.45310	119.156	21.77	0.1721	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,387.95310	1,504.256	21.77	0.8279	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			114.13620	84.997	22.30	0.1285	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,665.63620	1,790.097	22.30	0.8715	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,099.09750	3,945.447	24.74	0.9988	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.59750	0.547	24.74	0.0012	0.00	0	250
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			1,228.12420	1,090.666	18.73	0.8144	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			105.62420	122.466	18.73	0.1856	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			533.19230	441.743	19.66	0.4807	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			486.59230	550.343	19.66	0.5193	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			1,101.48940	968.028	18.79	0.7499	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			169.28940	194.328	18.79	0.2501	0.00	0	5,000
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			1,027.66900	899.022	18.87	0.7217	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			195.46900	225.322	18.87	0.2783	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			788.15610	674.837	19.16	0.5979	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			356.95610	402.837	19.16	0.4021	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,256.68170	3,097.695	21.90	0.9894	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			5.48170	5.695	21.90	0.0106	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			351.55890	285.286	20.64	0.3140	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			997.65890	1,091.086	20.64	0.6860	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			659.31830	556.790	19.40	0.5169	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			502.21830	559.490	19.40	0.4831	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			196.61470	154.289	21.94	0.1855	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			1,616.31470	1,733.989	21.94	0.8145	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			650.75760	549.592	19.47	0.5095	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			520.45760	579.292	19.47	0.4905	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			578.74630	486.085	19.74	0.4642	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			615.24630	682.685	19.74	0.5358	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			486.53380	404.682	20.15	0.3960	0.00	0	10,000
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			807.23380	886.082	20.15	0.6040	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	26/08/2016	Foreign Exchange Option	17.93	Call			154.77570	120.445	22.68	0.1418	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,085.87570	2,212.745	22.68	0.8582	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,201.62390	4,040.205	23.58	0.9957	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			2.72390	2.505	23.58	0.0043	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,522.90080	2,363.225	19.42	0.9592	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			24.00080	25.525	19.42	0.0408	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			183.67510	144.206	22.35	0.1659	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,884.77510	2,006.506	22.35	0.8341	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			1,120.66440	989.198	18.59	0.7065	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			252.26440	282.298	18.59	0.2935	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			212.61760	169.543	22.26	0.1807	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,918.61760	2,038.243	22.26	0.8193	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			204.03660	162.369	22.34	0.1740	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,970.03660	2,091.069	22.34	0.8260	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,561.03690	2,400.658	18.99	0.9556	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			27.03690	29.358	18.99	0.0444	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,371.05910	2,211.268	18.78	0.9416	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			37.05910	39.968	18.78	0.0584	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			293.88400	239.838	21.63	0.2403	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,553.38400	1,662.138	21.63	0.7597	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,303.83690	2,144.420	18.70	0.9337	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			43.33690	46.721	18.70	0.0663	0.00	0	36,130
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			214.77370	171.942	22.37	0.1799	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,971.07370	2,091.042	22.37	0.8201	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,572.15630	2,412.153	19.00	0.9538	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			28.45630	31.253	19.00	0.0462	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,331.30890	1,191.787	18.49	0.7485	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			224.70890	247.987	18.49	0.2515	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			126.18350	98.950	23.54	0.1084	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,779.58350	2,915.150	23.54	0.8916	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,794.69800	2,634.215	19.01	0.9642	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			21.59800	24.015	19.01	0.0358	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,785.06690	2,624.615	19.00	0.9637	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			21.96690	24.415	19.00	0.0363	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,775.44060	2,615.020	18.99	0.9632	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			22.34060	24.820	18.99	0.0368	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,789.12240	2,628.795	18.85	0.9623	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			23.12240	25.795	18.85	0.0377	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			2,419.37640	2,260.674	18.60	0.9354	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			43.37640	47.674	18.60	0.0646	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			1,965.06290	1,809.685	18.29	0.8819	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			89.06290	96.685	18.29	0.1181	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,708.20770	1,559.290	18.31	0.8353	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			132.20770	146.290	18.31	0.1647	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			1,627.31980	1,480.249	18.35	0.8173	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			151.31980	167.249	18.35	0.1827	0.00	0	65

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	14.70	Call		1,548.36280	1,403.286	18.39	0.7984	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		172.36280	190.286	18.39	0.2016	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		1,323.88380	1,185.683	18.51	0.7364	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		247.88380	272.683	18.51	0.2636	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		944.31480	827.710	19.12	0.5955	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		468.31480	514.710	19.12	0.4045	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		890.56510	777.379	19.23	0.5716	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		514.56510	564.379	19.23	0.4284	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		631.49970	540.315	20.00	0.4415	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		825.49970	897.315	20.00	0.5585	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		597.72560	509.806	20.13	0.4225	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		881.72560	956.806	20.13	0.5775	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		545.11090	462.527	20.35	0.3921	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		979.11090	1,059.527	20.35	0.6079	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		503.04740	424.956	20.54	0.3670	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		1,067.04740	1,151.956	20.54	0.6330	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		496.85760	419.442	20.57	0.3633	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		1,080.85760	1,166.442	20.57	0.6367	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		484.68830	408.626	20.63	0.3558	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		1,108.68830	1,195.626	20.63	0.6442	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		438.86290	368.583	20.88	0.3274	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		1,222.86290	1,315.583	20.88	0.6726	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		402.80200	336.797	21.10	0.3041	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		1,326.80200	1,423.797	21.10	0.6959	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		296.88670	244.548	21.89	0.2324	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		1,720.88670	1,831.548	21.89	0.7676	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		2,798.73310	2,638.372	18.85	0.9629	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		22.73310	25.372	18.85	0.0371	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		262.72360	214.248	22.15	0.2077	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		1,886.72360	2,001.248	22.15	0.7923	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		88.66660	70.735	24.99	0.0761	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		3,562.66660	3,707.735	24.99	0.9239	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		2,856.51530	2,695.961	18.89	0.9660	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		20.51530	22.961	18.89	0.0340	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		2,808.35010	2,647.956	18.86	0.9634	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		22.35010	24.956	18.86	0.0366	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		212.96220	173.290	22.88	0.1661	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		2,357.86220	2,481.290	22.88	0.8339	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		193.90830	157.145	23.08	0.1524	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		2,498.80830	2,625.145	23.08	0.8476	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		4,310.19550	4,146.725	21.99	0.9930	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		5.09550	4.725	21.99	0.0070	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		2,639.00970	2,480.121	18.49	0.9482	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		33.90970	38.121	18.49	0.0518	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		2,735.99920	2,576.959	17.69	0.9437	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		40.39920	45.059	17.69	0.0563	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	26/10/2016	Foreign Exchange Option	18.77	Call		228.93680	190.437	23.41	0.1618	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		2,803.33680	2,928.537	23.41	0.8382	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		220.09940	182.801	23.51	0.1560	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		2,874.49940	3,000.901	23.51	0.8440	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		4,402.39010	4,238.248	20.85	0.9914	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		6.79010	6.348	20.85	0.0086	0.00	0	250
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		1,585.07620	1,445.843	18.56	0.7425	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		300.77620	325.343	18.56	0.2575	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		840.89730	743.287	20.03	0.4836	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		906.59730	972.787	20.03	0.5164	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		817.01610	721.191	20.12	0.4729	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		942.71610	1,010.691	20.12	0.5271	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		4,511.48630	4,346.288	19.87	0.9897	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		9.28630	8.288	19.87	0.0103	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		2,847.81340	2,689.167	16.93	0.9407	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		45.61340	51.166	16.93	0.0593	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		245.39470	207.821	24.02	0.1570	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		3,343.19470	3,469.821	24.02	0.8430	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		19.90020	17.901	17.37	0.0223	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		3,724.92790	3,558.115	17.34	0.9775	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		20.02790	18.015	17.34	0.0225	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		3,715.05710	3,548.229	17.31	0.9774	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		20.15710	18.129	17.31	0.0226	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		3,734.80020	3,568.001	17.37	0.9777	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		3,112.00030	2,954.454	17.11	0.9474	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		40.50030	47.854	17.11	0.0526	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		3,102.74390	2,945.283	17.12	0.9467	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		41.24390	48.683	17.12	0.0533	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		3,065.82320	2,908.713	17.17	0.9436	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		39.76690	47.035	17.10	0.0518	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		10,577.81010	10,739.951	26.61	0.9933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		4,581.53360	4,415.914	19.32	0.9888	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		10.03360	9.314	19.32	0.0112	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		3,186.41480	3,028.198	17.02	0.9531	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		34.91480	41.598	17.02	0.0469	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		3,121.26690	2,963.635	17.10	0.9482	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		5,042.68130	5,176.571	26.61	0.8981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		169.32060	138.968	26.61	0.0994	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		5,097.82060	5,232.368	26.61	0.9006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		73.59770	57.793	26.61	0.0469	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		6,712.09770	6,861.193	26.61	0.9531	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		9.31010	6.551	26.61	0.0067	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		4,639.82750	4,771.143	26.61	0.8779	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		204.21540	169.276	26.61	0.1172	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		4,732.71540	4,862.676	26.61	0.8828	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		194.92600	161.179	26.61	0.1125	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		4,823.42600	4,954.579	26.61	0.8875	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		174.18130	143.171	26.61	0.1019	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		4,033.95700	4,168.216	25.66	0.8533	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		237.16350	207.527	25.94	0.1414	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		4,165.66350	4,300.927	25.94	0.8586	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		233.76080	204.540	26.05	0.1393	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		4,222.26080	4,357.940	26.05	0.8607	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		211.32750	177.743	26.61	0.1221	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		3,707.09080	3,838.578	24.99	0.8389	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		258.90150	226.645	25.26	0.1550	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		3,837.40150	3,970.045	25.26	0.8450	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		250.43280	219.189	25.51	0.1498	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		3,958.93280	4,092.589	25.51	0.8502	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		245.45700	214.816	25.66	0.1467	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		3,192.65090	3,318.833	23.90	0.8110	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		276.64100	242.279	24.77	0.1660	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		3,605.14100	3,735.679	24.77	0.8340	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		272.93330	239.006	24.87	0.1638	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		3,651.43330	3,782.406	24.87	0.8362	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		268.59080	235.178	24.99	0.1611	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		2,955.92510	3,075.204	23.46	0.7940	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		344.82230	299.475	23.48	0.2046	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		2,973.32230	3,092.875	23.48	0.7954	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		326.00910	283.807	23.71	0.1947	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		3,104.50910	3,227.207	23.71	0.8053	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		314.15090	275.433	23.90	0.1890	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		2,470.91380	2,581.583	22.75	0.7488	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		425.71490	372.137	22.80	0.2477	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		2,504.21490	2,615.537	22.80	0.7523	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		359.44210	312.562	23.35	0.2125	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		2,877.94210	2,995.962	23.35	0.7875	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		347.42510	301.804	23.46	0.2060	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		2,160.93900	2,264.988	22.27	0.7131	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		496.46660	436.165	22.31	0.2839	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		2,184.96660	2,289.565	22.31	0.7161	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		488.62850	429.050	22.36	0.2799	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		2,217.12850	2,322.450	22.36	0.7201	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		432.41380	378.183	22.75	0.2512	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		1,871.56220	1,968.456	21.81	0.6736	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		576.01980	508.620	21.84	0.3230	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		1,894.51980	1,992.020	21.84	0.6770	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		508.49220	447.088	22.23	0.2899	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		2,136.99220	2,240.488	22.23	0.7101	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		502.43900	441.588	22.27	0.2869	0.00	0	952
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		1,361.77690	1,443.197	20.85	0.5856	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		621.54420	550.927	21.60	0.3450	0.00	0	63,513

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	17.50	Put			1,750.04420	1,844.327	21.60	0.6550	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			619.05740	548.605	21.62	0.3438	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,757.55740	1,852.005	21.62	0.6562	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			583.06220	515.057	21.81	0.3264	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,274.08340	1,352.059	20.67	0.5672	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			789.21920	704.476	20.79	0.4214	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,327.71920	1,407.876	20.79	0.5786	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			776.44180	692.706	20.84	0.4158	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			1,354.94180	1,436.106	20.84	0.5842	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			773.27690	689.797	20.85	0.4144	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,095.01610	1,164.831	20.31	0.5254	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			864.58190	773.192	20.48	0.4533	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,183.08190	1,256.592	20.48	0.5467	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			839.72380	750.539	20.58	0.4429	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,228.22380	1,303.939	20.58	0.5571	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			815.58340	728.659	20.67	0.4328	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,004.05870	1,069.856	20.12	0.5019	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			947.55840	850.335	20.21	0.4870	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,046.05840	1,113.735	20.21	0.5130	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			924.18090	828.561	20.28	0.4777	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,082.68090	1,151.961	20.28	0.5223	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			916.51610	821.431	20.31	0.4746	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			710.12640	761.180	19.49	0.4122	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,152.86870	1,042.583	19.64	0.5639	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			781.36870	835.983	19.64	0.4361	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,060.68610	955.477	19.87	0.5305	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			889.18610	948.877	19.87	0.4695	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			975.55870	876.456	20.12	0.4981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			623.79490	670.306	19.29	0.3812	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,252.18330	1,136.816	19.42	0.5981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			680.68330	730.216	19.42	0.4019	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			1,247.04220	1,131.931	19.43	0.5964	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			685.54220	735.331	19.43	0.4036	0.00	0	952
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			1,221.62640	1,107.780	19.49	0.5878	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			501.62060	541.200	18.97	0.3325	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,415.04050	1,292.169	19.09	0.6501	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			543.54050	585.569	19.09	0.3499	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,375.52010	1,254.380	19.16	0.6379	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			574.02010	617.780	19.16	0.3621	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			1,315.29490	1,196.906	19.29	0.6188	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			359.16130	385.968	18.59	0.2644	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,596.31660	1,464.966	18.75	0.7021	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			424.81660	458.366	18.75	0.2979	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,589.78830	1,458.917	18.76	0.7004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			428.28830	462.317	18.76	0.2996	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,473.12060	1,347.800	18.97	0.6675	0.00	0	26,053

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	14.80	Put			300.51050	323.510	18.49	0.2326	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,793.41220	1,653.570	18.55	0.7501	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			331.91220	356.970	18.55	0.2499	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,744.48040	1,605.995	18.58	0.7388	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			352.98040	379.394	18.58	0.2612	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,730.66130	1,592.568	18.59	0.7356	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			225.18730	243.064	18.35	0.1880	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,997.51030	1,852.619	18.41	0.7931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			256.01030	276.019	18.41	0.2069	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,945.25050	1,801.561	18.45	0.7827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			273.75050	294.962	18.45	0.2173	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,872.01050	1,730.110	18.49	0.7674	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			122.24430	136.819	17.91	0.1215	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			2,330.26140	2,182.379	18.14	0.8530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			158.76140	175.779	18.14	0.1470	0.00	0	125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			2,306.31770	2,158.811	18.17	0.8489	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			164.81770	182.211	18.17	0.1511	0.00	0	952
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			2,096.68730	1,949.664	18.35	0.8120	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			44.32320	52.113	17.17	0.0564	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,928.94100	2,773.219	17.34	0.9312	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			57.44100	66.619	17.34	0.0688	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,750.68660	2,596.991	17.57	0.9122	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			79.18660	90.391	17.57	0.0878	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			2,493.74430	2,343.419	17.91	0.8785	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,622.80890	1,504.555	19.27	0.6392	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			712.20890	761.055	19.27	0.3608	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			679.98990	618.329	22.46	0.3216	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			2,459.38990	2,564.829	22.46	0.6784	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,847.62030	1,719.025	18.99	0.6931	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			557.02030	595.525	18.99	0.3069	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,645.42440	1,524.976	19.22	0.6449	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			694.82440	741.476	19.22	0.3551	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			509.87650	461.748	23.52	0.2498	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,239.27650	3,358.248	23.52	0.7502	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,163.13130	1,069.074	20.47	0.5007	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,262.53130	1,335.574	20.47	0.4993	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,070.91910	982.334	20.76	0.4695	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,420.31910	1,498.834	20.76	0.5305	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			319.77460	293.143	26.60	0.1594	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,089.17460	5,229.643	26.60	0.8406	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			677.86950	616.371	22.47	0.3208	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			2,467.26950	2,572.871	22.47	0.6792	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			570.90830	517.768	23.09	0.2762	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,920.30830	3,034.268	23.09	0.7238	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,929.66810	1,798.688	18.92	0.7111	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			509.06810	545.188	18.92	0.2889	0.00	0	90

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	15.34	Call			1,860.07550	1,731.105	18.98	0.6959	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			549.47550	587.605	18.98	0.3041	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,853.84010	1,725.054	18.99	0.6945	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			553.24010	591.554	18.99	0.3055	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,961.71900	1,844.196	19.44	0.6572	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			808.11900	855.596	19.44	0.3428	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,116.83490	1,994.617	19.25	0.6894	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			693.23490	736.017	19.25	0.3106	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,110.91720	1,988.869	19.26	0.6882	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			697.31720	740.269	19.26	0.3118	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,105.00730	1,983.134	19.27	0.6870	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			701.40730	744.534	19.27	0.3130	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			710.09670	662.336	23.65	0.2925	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			3,486.49670	3,603.736	23.65	0.7075	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,481.50380	1,397.365	21.48	0.4949	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			1,877.80380	1,963.265	21.48	0.5051	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,477.98380	1,394.020	21.49	0.4940	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			1,884.28380	1,969.920	21.49	0.5060	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,485.02520	1,400.718	21.47	0.4958	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			1,871.32520	1,956.618	21.47	0.5042	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			1,962.86000	2,050.060	21.62	0.4837	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,703.09910	1,616.052	21.63	0.5154	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			1,969.19910	2,056.552	21.63	0.4846	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,699.43830	1,612.552	21.63	0.5146	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			1,975.53830	2,063.052	21.63	0.4854	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,706.76000	1,619.560	21.62	0.5163	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,808.08380	1,723.625	21.85	0.5121	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,213.98380	2,308.625	21.85	0.4879	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,804.63090	1,720.315	21.86	0.5114	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,220.53090	2,315.315	21.86	0.4886	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,801.18570	1,717.022	21.87	0.5106	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,227.08570	2,322.022	21.87	0.4894	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,953.98940	1,871.105	22.10	0.5158	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,422.28940	2,521.505	22.10	0.4842	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,950.66720	1,867.888	22.11	0.5151	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,428.96720	2,528.288	22.11	0.4849	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,947.36200	1,864.678	22.11	0.5144	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,435.66200	2,535.078	22.11	0.4856	0.00	0	0
Total \$ / R Option												25,143,198.87	154,468	2,089,608
Total \$ / R												2,769,308,589.77	328,054	3,210,092
\$ / R	MAXI	On	13/06/2016	Foreign Exchange Future		15.60450		15.76070			0.0000	1,341,987.00	86	944
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Future		15.91300		16.07600			0.0000	556,955.00	35	342
\$ / R	MAXI	On	19/12/2016	Foreign Exchange Future		16.20660		16.37150			0.0000	162,066.00	10	65
\$ / R	MAXI	On	13/03/2017	Foreign Exchange Future		16.48350		16.65060			0.0000	0.00	0	51

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future												2,061,008.00	131	1,402
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call		232,104.57040		216,485.986	28.11	0.9984	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		34.57040		35.986	28.11	0.0016	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		231,105.65460		215,487.136	28.06	0.9984	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		35.65460		37.137	28.06	0.0016	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		230,106.77250		214,488.323	28.01	0.9983	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		36.77250		38.323	28.01	0.0017	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		133,105.30540		119,260.228	18.51	0.7386	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		24,505.30540		26,960.228	18.51	0.2614	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		132,388.38050		118,568.286	18.51	0.7364	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		24,788.38050		27,268.286	18.51	0.2636	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		131,673.68310		117,878.714	18.51	0.7342	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		25,073.68310		27,578.714	18.51	0.2658	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		173,909.90940		160,132.641	18.64	0.7368	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		35,759.90940		38,472.641	18.64	0.2632	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		173,222.64850		159,465.427	18.64	0.7351	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		36,072.64850		38,805.427	18.64	0.2649	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		172,537.15530		158,800.445	18.65	0.7335	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		36,387.15530		39,140.445	18.65	0.2665	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		107,091.91170		98,233.387	20.76	0.4695	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put		142,031.91170		149,883.387	20.76	0.5305	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call		106,739.49240		97,902.576	20.77	0.4683	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put		142,679.49240		150,552.576	20.77	0.5317	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call		107,445.56800		98,565.404	20.75	0.4707	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		141,385.56800		149,215.404	20.75	0.5293	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												2,061,008.00	131	1,402
£ / R	On 13/06/2016	Foreign Exchange Future			22.49750		22.93660			0.0000		71,024,607.50	3,157	43,331
£ / R	On 08/09/2016	Foreign Exchange Future			22.90810		23.35950			0.0000		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			22.96220		23.41440			0.0000		143,858,183.00	6,265	30,945
£ / R	On 19/12/2016	Foreign Exchange Future			23.41080		23.86810			0.0000		23,410.80	1	156
£ / R	On 13/03/2017	Foreign Exchange Future			23.83750		24.30040			0.0000		0.00	0	50
£ / R	On 25/04/2017	Foreign Exchange Future			24.06010		24.52610			0.0000		0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future			24.28650		24.74500			0.0000		257,436,900.00	10,600	5,300
£ / R	On 18/12/2017	Foreign Exchange Future			24.42180		24.88160			0.0000		0.00	0	520
Total £ / R Future												472,343,101.30	20,023	80,375
£ / R	On 13/06/2016	Foreign Exchange Option	20.49	Call		2,450.44290		2,013.599	24.50	0.9833	0.00	0	0	
£ / R	On 13/06/2016	Foreign Exchange Option	20.49	Put		3.84290		6.099	24.50	0.0167	0.00	0	0	
£ / R	On 13/06/2016	Foreign Exchange Option	20.50	Call		2,440.52230		2,003.684	24.44	0.9830	0.00	0	0	
£ / R	On 13/06/2016	Foreign Exchange Option	20.50	Put		3.92230		6.184	24.44	0.0170	0.00	0	0	
£ / R	On 13/06/2016	Foreign Exchange Option	20.51	Call		2,430.60320		1,993.771	24.38	0.9828	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	20.51	Put			4.00320	6.271	24.38	0.0172	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			43.33230	18.379	24.75	0.0450	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,406.73230	1,820.879	24.75	0.9550	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			2.24800	1.168	32.48	0.0030	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			3,565.64800	4,003.668	32.48	0.9970	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,364.39400	2,009.646	19.93	0.7877	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			204.89400	301.546	19.93	0.2123	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,574.74770	1,297.956	19.88	0.6305	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,752.21500	3,142.119	21.70	0.8444	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			465.24770	639.856	19.88	0.3695	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,568.15640	1,292.128	19.88	0.6289	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			468.65640	644.028	19.88	0.3711	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,561.58590	1,286.317	19.88	0.6272	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			472.08590	648.217	19.88	0.3728	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			261.71500	200.219	21.70	0.1556	0.00	0	12,264
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,197.64240	976.474	19.88	0.5142	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			793.24240	1,024.274	19.88	0.4858	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			405.69880	323.046	21.34	0.2210	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			2,291.29880	2,660.846	21.34	0.7790	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			1,490.43670	1,230.820	19.75	0.5955	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			133.41130	186.647	19.96	0.1389	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			576.03670	768.620	19.75	0.4045	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,208.31860	985.352	19.87	0.5173	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			783.91860	1,013.152	19.87	0.4827	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,202.97220	980.903	19.87	0.5157	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			788.57220	1,018.703	19.87	0.4843	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			3,037.81130	2,638.847	19.96	0.8611	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,986.15890	1,721.131	19.08	0.6207	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			758.05890	950.331	19.08	0.3793	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,980.00460	1,715.823	19.09	0.6195	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			761.90460	955.023	19.09	0.3805	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			1,125.18160	960.559	20.12	0.4133	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			36.43580	38.998	22.43	0.0250	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			50.13090	53.151	19.02	0.0381	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			2,834.73480	2,492.718	18.79	0.7613	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			376.63480	491.918	18.79	0.2387	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,776.55030	1,533.120	19.27	0.5762	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			918.45030	1,132.320	19.27	0.4238	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			6,774.53580	6,319.798	22.43	0.9750	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			1,717.08160	2,009.759	20.12	0.5867	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			508.82930	429.471	21.76	0.2151	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			3,580.72930	3,958.671	21.76	0.7849	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,992.32570	1,726.458	19.08	0.6219	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			754.22570	945.658	19.08	0.3781	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			5,508.23090	5,053.951	19.02	0.9619	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,892.69970	1,666.540	19.37	0.5426	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			1,342.29970	1,579.040	19.37	0.4574	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,887.96200	1,662.251	19.37	0.5417	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			1,347.56200	1,584.751	19.37	0.4583	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,897.44790	1,670.830	19.36	0.5436	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			1,337.04790	1,573.330	19.36	0.4564	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			1,478.41760	1,719.106	19.39	0.4562	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			2,024.51760	1,799.206	19.39	0.5438	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			715.00000	256.500		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			705.00000	246.500		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			725.00000	266.500		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			2,225.87800	2,033.906	19.40	0.4996	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			2,494.27800	2,762.106	19.40	0.5004	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			2,222.20960	2,030.509	19.40	0.4989	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			2,500.60960	2,768.709	19.40	0.5011	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			2,229.55320	2,037.309	19.39	0.5002	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			2,487.95320	2,755.509	19.39	0.4998	0.00	0	0
Total £ / R Option												0.00	0	46,732
Total £ / R												472,343,101.30	20,023	127,107
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14248		0.14208			0.0000	0.00	0	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14584		0.14545			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14914		0.14872			0.0000	0.00	0	6,041
¥ / R	On	13/03/2017	Foreign Exchange Future			0.15231		0.15187			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15574		0.15523			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			0.00840	0.005	24.02	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,209.04830	1,248.898	19.98	0.9946	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1.44830	0.898	19.98	0.0054	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,207.60090	3,248.001	32.65	1.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.00090	0.001	32.65	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,207.60840	2,248.005	24.02	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,547.91350	3,586.549	20.37	0.9950	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			2.71350	2.649	20.37	0.0050	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,558.29120	2,596.221	18.10	0.9779	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			13.09120	12.321	18.10	0.0221	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,633.70470	1,668.352	18.15	0.8857	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			88.50470	84.452	18.15	0.1143	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00020	0.000	27.12	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,128.20020	26,086.300	27.12	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00010	0.000	27.12	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,128.20010	27,086.300	27.12	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00010	0.000	27.12	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,128.20010	28,086.300	27.12	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,677.08410	1,712.681	18.98	0.7213	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			490.08410	481.381	18.98	0.2787	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1,172.06620	1,201.146	20.33	0.5695	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			985.06620	969.846	20.33	0.4305	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			819.91170	842.406	21.61	0.4355	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,632.91170	1,611.106	21.61	0.5645	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			879.94190	905.705	22.80	0.3981	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,356.54190	2,331.505	22.80	0.6019	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,542.98640	1,578.908	20.39	0.6119	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,019.58640	1,004.708	20.39	0.3881	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1,158.44870	1,189.561	21.62	0.4956	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,635.04870	1,615.361	21.62	0.5044	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,988
€ / R	On	13/06/2016	Foreign Exchange Future			17.42730		17.56670			0.0000	20,006,540.40	1,148	107,872
€ / R	On	30/06/2016	Foreign Exchange Future			17.49340		17.61700			0.0000	0.00	0	74
€ / R	On	19/09/2016	Foreign Exchange Future			17.83580		17.98210			0.0000	135,231,035.60	7,582	20,482
€ / R	On	19/12/2016	Foreign Exchange Future			18.23120		18.38020			0.0000	0.00	0	12,558
€ / R	On	13/03/2017	Foreign Exchange Future			18.61220		18.76250			0.0000	0.00	0	4,000
€ / R	On	19/06/2017	Foreign Exchange Future			19.01600		19.16190			0.0000	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Future			19.12300		19.27470			0.0000	0.00	0	0
Total € / R Future												155,237,576.00	8,730	144,986
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			1,869.78010	1,730.343	25.36	0.9891	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			3.08010	3.043	25.36	0.0109	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,611.99960	1,472.290	23.44	0.9817	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			176.47390	111.391	19.81	0.2893	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			399.77390	474.091	19.81	0.7107	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,307.62720	2,168.191	27.26	0.9967	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			0.92720	0.891	27.26	0.0033	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,317.60190	2,178.167	27.30	0.9967	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			3.22970	1.319	27.52	0.0049	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,286.52970	2,424.019	27.52	0.9951	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			955.81270	819.515	18.73	0.9186	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			19.11270	22.215	18.73	0.0814	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,366.74550	3,227.343	31.82	0.9998	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			66.43720	81.741	18.99	0.2302	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			5.29960	4.990	23.44	0.0183	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			633.13720	509.041	18.99	0.7698	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			0.04550	0.043	31.82	0.0002	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,327.57720	2,188.143	27.35	0.9968	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			0.87720	0.843	27.35	0.0032	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	Put		0.90190	0.867	27.30	0.0033	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Call		360.19590	294.638	20.30	0.4183	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Put		473.19590	531.238	20.30	0.5817	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		3,060.94340	2,917.557	20.03	0.9510	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		38.84340	41.757	20.03	0.0490	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		1,335.34670	1,222.182	19.13	0.6948	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		353.24670	386.382	19.13	0.3052	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		3,079.99900	2,936.528	20.04	0.9520	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		37.89900	40.728	20.04	0.0480	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		3,070.46910	2,927.040	20.04	0.9515	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		38.36910	41.240	20.04	0.0485	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		1,921.43760	1,802.131	19.23	0.7267	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		441.23760	470.932	19.23	0.2733	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		1,860.36070	1,742.597	19.25	0.7140	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		470.16070	501.397	19.25	0.2860	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		304.30340	271.359	23.76	0.1707	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		476.75240	508.336	19.25	0.2888	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		449.43870	404.757	22.68	0.2422	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		3,824.10340	3,940.159	23.76	0.8293	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		2,281.78450	2,154.846	19.12	0.7930	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		301.58450	323.646	19.12	0.2070	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		2,869.23870	2,973.557	22.68	0.7578	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		1,853.65130	1,736.056	19.25	0.7126	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		473.45130	504.857	19.25	0.2874	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		1,846.95240	1,729.536	19.25	0.7112	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		1,382.16590	1,298.599	20.36	0.5266	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		1,309.66590	1,376.399	20.36	0.4734	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		1,378.01220	1,294.619	20.37	0.5255	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		1,315.51220	1,382.419	20.37	0.4745	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		1,373.86400	1,290.644	20.38	0.5243	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		1,321.36400	1,388.444	20.38	0.4757	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		1,637.83660	1,707.648	20.71	0.4758	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		1,607.60540	1,531.269	20.69	0.5261	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		1,625.70540	1,695.269	20.69	0.4739	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		1,603.66600	1,527.453	20.70	0.5251	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		1,631.76600	1,701.453	20.70	0.4749	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		1,599.73660	1,523.648	20.71	0.5242	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put		1,945.89160	2,017.733	21.01	0.4822	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call		1,746.83340	1,667.092	21.02	0.5170	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put		1,952.13340	2,024.092	21.02	0.4830	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call		1,754.35840	1,674.383	21.01	0.5186	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put		1,939.65840	2,011.383	21.01	0.4814	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call		1,750.59160	1,670.733	21.01	0.5178	0.00	0	0
Total € / R Option											0.00	0	36,098

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R												155,237,576.00	8,730	181,084
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.29410		11.41720			0.0000	0.00	0	6,848
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.47820		11.60590			0.0000	0.00	0	2,106
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.65780		11.78720			0.0000	0.00	0	1,009
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.82990		11.96090			0.0000	0.00	0	4,610
AU\$ / R	On	19/06/2017	Foreign Exchange Future			12.00560		12.13510			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			12.01360		12.14610			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	14,573
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			0.74640	0.812	24.39	0.0051	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,317.97620	1,194.944	24.31	0.9947	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			0.77620	0.844	24.31	0.0053	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,337.91770	1,214.881	24.48	0.9951	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			0.71770	0.781	24.48	0.0049	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,327.94640	1,204.912	24.39	0.9949	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,446.81080	1,321.973	16.45	0.9119	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			40.91080	43.773	16.45	0.0881	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,437.54420	1,312.719	16.42	0.9105	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			41.64420	44.519	16.42	0.0895	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,456.09000	1,331.238	16.48	0.9133	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			40.19000	43.038	16.48	0.0867	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			159.26240	172.849	16.02	0.2084	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,278.58990	1,162.945	16.01	0.7894	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			161.38990	175.145	16.01	0.2106	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,270.73630	1,155.264	16.01	0.7872	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			163.53630	177.464	16.01	0.2128	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,286.46240	1,170.649	16.02	0.7916	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			697.06520	620.722	16.32	0.4985	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			696.16520	750.822	16.32	0.5015	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			705.78750	628.658	16.30	0.5031	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			684.88750	738.758	16.30	0.4969	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			701.32010	624.678	16.31	0.5008	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			690.42010	744.778	16.31	0.4992	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			862.74880	787.793	16.49	0.5250	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			777.64880	832.193	16.49	0.4750	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			858.28760	783.706	16.50	0.5230	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			783.18760	838.106	16.50	0.4770	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			853.84620	779.634	16.51	0.5211	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			788.74620	844.034	16.51	0.4789	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			934.27730	862.391	17.10	0.5124	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			958.17730	1,018.791	17.10	0.4876	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			930.12230	858.459	17.11	0.5107	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			964.02230	1,024.859	17.11	0.4893	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			925.98420	854.539	17.11	0.5091	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			969.88420	1,030.939	17.11	0.4909	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 AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	14,573
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.91840		12.04490			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.15620		12.28790			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			12.38450		12.51740			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			12.60210		12.73540			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			1,176.59990	1,049.974	21.92	0.9903	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			1.69990	1.574	21.92	0.0097	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,166.63940	1,040.028	21.82	0.9899	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			1.73940	1.628	21.82	0.0101	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,156.68000	1,030.083	21.72	0.9896	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			1.78000	1.683	21.72	0.0104	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			406.42410	333.529	16.25	0.4365	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			498.52410	557.329	16.25	0.5635	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			402.39340	329.953	16.26	0.4330	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			504.49340	563.753	16.26	0.5670	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			398.39720	326.410	16.28	0.4295	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			510.49720	570.210	16.28	0.5705	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			614.17740	535.385	16.42	0.4861	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			626.77740	680.885	16.42	0.5139	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			622.61970	543.191	16.40	0.4912	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			615.21970	668.691	16.40	0.5088	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			618.38740	539.273	16.41	0.4886	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			620.98740	674.774	16.41	0.5114	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			759.25580	681.945	16.68	0.5021	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			753.85580	809.845	16.68	0.4979	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			754.99610	678.071	16.69	0.5000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			759.59610	815.971	16.69	0.5000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			750.75770	674.214	16.71	0.4979	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			765.35770	822.114	16.71	0.5021	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Future			15.79960		15.86740			0.0000	0.00	0	5,055
CHF / R	On	19/09/2016	Foreign Exchange Future			16.19110		16.26480			0.0000	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Future			16.57250		16.64570			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			16.93810		17.01170			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			1,481.79610	1,413.365	24.04	0.9848	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			4.39610	3.765	24.04	0.0152	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,471.86100	1,403.426	23.94	0.9845	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			4.46100	3.826	23.94	0.0155	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,461.92740	1,393.488	23.84	0.9843	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			4.52740	3.888	23.84	0.0157	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			576.74760	539.120	20.21	0.4328	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			911.94760	948.020	20.21	0.5672	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			573.21110	535.748	20.23	0.4307	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			918.41110	954.648	20.23	0.5693	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			569.69830	532.395	20.24	0.4287	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			924.89830	961.295	20.24	0.5713	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			993.41650	949.424	20.57	0.5104	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,047.71650	1,076.924	20.57	0.4896	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			1,001.50340	957.271	20.54	0.5135	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,035.80340	1,064.771	20.54	0.4865	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			997.45210	953.340	20.55	0.5119	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,041.75210	1,070.840	20.55	0.4881	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			1,250.96990	1,209.200	21.29	0.5211	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,309.26990	1,341.100	21.29	0.4789	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			1,258.87210	1,216.897	21.27	0.5235	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,297.17210	1,328.797	21.27	0.4765	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			1,254.91170	1,213.042	21.28	0.5223	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,303.21170	1,334.942	21.28	0.4777	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			2.36790		2.39230			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.40350		2.42850			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.43440		2.45890			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.46110		2.48610			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			1,643.05360	1,394.299	19.58	0.9561	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			20.05360	15.299	19.58	0.0439	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,837.74910	1,590.389	20.79	0.9678	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			14.74910	11.389	20.79	0.0322	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,740.18610	1,492.172	20.19	0.9625	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			17.18610	13.172	20.19	0.0375	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,155.15880	1,259.501	19.01	0.5523	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			899.02040	756.822	19.06	0.4326	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,214.02040	1,321.822	19.06	0.5674	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			859.35360	720.608	19.10	0.4177	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,274.35360	1,385.608	19.10	0.5823	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			940.15880	794.501	19.01	0.4477	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			1,476.75930	1,317.528	19.30	0.5108	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	19/12/2016	Foreign Exchange Option	2.45	Put			1,387.75930	1,473.528	19.30	0.4892	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			1,431.92330	1,275.561	19.34	0.4995	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			1,442.92330	1,531.561	19.34	0.5005	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			1,388.20700	1,234.720	19.38	0.4884	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			1,499.20700	1,590.720	19.38	0.5116	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			1,728.39710	1,577.553	19.71	0.5080	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			1,767.39710	1,866.553	19.71	0.4920	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			1,684.95760	1,536.871	19.75	0.4989	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			1,823.95760	1,925.871	19.75	0.5011	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			1,772.74000	1,619.155	19.68	0.5171	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			1,711.74000	1,808.155	19.68	0.4829	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			2.34760		2.36350			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.40380		2.42040			0.0000	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Future			2.45860		2.47570			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			2,742.90040	2,582.541	29.69	0.9856	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			7.90040	6.541	29.69	0.0144	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,644.49790	2,484.982	30.00	0.9811	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			9.49790	8.982	30.00	0.0189	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,841.55240	2,680.672	29.38	0.9892	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			6.55240	4.672	29.38	0.0108	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,167.22520	1,055.236	20.61	0.5135	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,063.22520	1,117.236	20.61	0.4865	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,264.20390	1,147.736	20.53	0.5428	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			960.20390	1,009.736	20.53	0.4572	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,214.43300	1,100.143	20.56	0.5281	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,010.43300	1,062.143	20.56	0.4719	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			1,594.29460	1,480.937	21.09	0.5194	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			1,537.29460	1,594.937	21.09	0.4806	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			1,550.84910	1,439.226	21.14	0.5093	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			1,593.84910	1,653.226	21.14	0.4907	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			1,508.42120	1,398.542	21.19	0.4992	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			1,651.42120	1,712.542	21.19	0.5008	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			2.00830		2.02910			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.05050		2.07200			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.08880		2.11040			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.12400		2.14590			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 HK\$/R Future												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			56.79090	30.677	21.58	0.0863	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			965.79090	1,147.677	21.58	0.9137	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			46.37340	25.662	22.01	0.0730	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,055.37340	1,242.662	22.01	0.9270	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			37.74950	21.526	22.45	0.0618	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,146.74950	1,338.526	22.45	0.9382	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			711.44850	602.098	19.88	0.4010	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,191.44850	1,297.099	19.88	0.5990	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			676.68780	571.530	19.99	0.3852	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,256.68780	1,366.530	19.99	0.6148	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			643.45980	542.424	20.10	0.3699	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,323.45980	1,437.424	20.10	0.6301	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,207.42770	1,077.779	19.72	0.4888	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,303.42770	1,389.779	19.72	0.5112	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,167.31650	1,040.915	19.81	0.4763	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,363.31650	1,452.915	19.81	0.5237	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,128.45040	1,005.284	19.90	0.4641	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,424.45040	1,517.284	19.90	0.5359	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,536.25050	1,408.497	19.81	0.5178	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,477.25050	1,568.497	19.81	0.4822	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,494.02280	1,369.278	19.88	0.5074	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,535.02280	1,629.278	19.88	0.4926	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,453.96810	1,331.099	19.95	0.4971	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			1,594.96810	1,691.099	19.95	0.5029	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			0.15460		0.15600			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15460		0.15630			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15480		0.15650			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.15520		0.15670			0.0000	0.00	0	0
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			0.07830		0.07920			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.05560		0.05570			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05380		0.05430			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.05270		0.05300			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	11,085
Total NGN / R												0.00	0	11,085

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.61890		10.65630			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.77570		10.81690			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.93290		10.97250			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			11.08340		11.12280			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			0.14420	0.143	29.49	0.0009	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,646.45050	1,609.049	29.41	0.9991	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			0.15050	0.149	29.41	0.0009	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,666.43810	1,629.037	29.57	0.9991	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			0.13810	0.137	29.57	0.0009	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,656.44420	1,619.043	29.49	0.9991	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,399.18910	1,358.089	17.86	0.9158	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			42.28910	42.389	17.86	0.0842	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,389.98860	1,348.876	17.83	0.9144	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			43.08860	43.176	17.83	0.0856	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,380.80030	1,339.678	17.81	0.9130	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			43.90030	43.978	17.81	0.0870	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			634.73950	600.797	17.33	0.5491	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			512.23950	517.897	17.33	0.4509	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			629.88740	596.037	17.34	0.5463	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			517.38740	523.137	17.34	0.4537	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			625.06380	591.307	17.34	0.5435	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			522.56380	528.407	17.34	0.4565	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			686.68220	695.820	17.60	0.4728	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			705.18250	674.997	17.61	0.5249	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			692.38250	701.597	17.61	0.4751	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			713.94200	683.463	17.59	0.5294	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			681.14200	690.063	17.59	0.4706	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			709.48220	679.220	17.60	0.5272	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.39140		1.40220			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.40880		1.41960			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.42410		1.43500			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.43570		1.44690			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			822.00000	714.000		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			722.00000	614.000		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			622.00000	514.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			4.00000	112.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			196.00000	88.000		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			96.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			0.00000	12.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			250.00000	141.000		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			150.00000	41.000		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			350.00000	241.000		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			269.00000	157.000		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			169.00000	57.000		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			69.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			0.00000	43.000		1.0000	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			1.11680		1.11460			0.0000	0.00	0	13,410
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.12080		1.11860			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12490		1.12270			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.12910		1.12680			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			27,340.78000		27,580.31000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			27,898.80000		28,148.49000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			28,427.64000		28,677.26000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.32310		11.44480			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.52770		11.65350			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.72400		11.85240			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			1,256.09920	1,134.258	23.93	0.9929	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			1.29920	1.158	23.93	0.0071	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,246.15280	1,124.294	23.82	0.9927	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			1.35280	1.194	23.82	0.0073	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,236.20870	1,114.331	23.71	0.9924	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			1.40870	1.231	23.71	0.0076	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			464.93200	388.944	17.11	0.4849	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			431.43200	481.244	17.11	0.5151	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			460.18970	384.880	17.13	0.4813	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			436.68970	487.180	17.13	0.5187	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			455.48570	380.854	17.14	0.4777	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			441.98570	493.154	17.14	0.5223	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			640.01010	562.066	17.35	0.5030	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			597.61010	648.066	17.35	0.4970	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			635.44890	557.988	17.37	0.5005	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			603.04890	653.988	17.37	0.4995	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			630.91380	553.936	17.38	0.4979	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			608.51380	659.936	17.38	0.5021	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			5.28040		5.32330			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.25590		5.29690			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			5.24000		5.28060			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			564.11910	521.199	24.76	0.9902	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			0.81910	0.799	24.76	0.0098	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			554.16360	511.248	24.51	0.9895	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			0.86360	0.848	24.51	0.0105	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			544.21100	501.301	24.26	0.9888	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			0.91100	0.901	24.26	0.0112	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			197.61050	167.845	15.17	0.5038	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			170.71050	181.945	15.17	0.4962	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			208.21030	177.093	15.14	0.5220	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			161.31030	171.193	15.14	0.4780	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			202.86740	172.423	15.16	0.5129	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			165.96740	176.523	15.16	0.4871	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			249.57870	221.065	15.74	0.4909	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			258.97870	271.065	15.74	0.5091	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			245.08590	216.874	15.76	0.4845	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			264.48590	276.874	15.76	0.5155	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			240.65540	212.746	15.77	0.4781	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			270.05540	282.746	15.77	0.5219	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / 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
ZMW / R On 13/06/2016 Foreign Exchange Future			1.47680		1.50080			0.0000	0.00	0	0
ZMW / R On 19/09/2016 Foreign Exchange Future			1.41460		1.43930			0.0000	0.00	0	0
ZMW / R On 19/12/2016 Foreign Exchange Future			1.36400		1.38520			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.30830		1.33840			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									3 373 807 076.20	202,470	1,404,854
Total Options									25 143 198.87	154,468	2,172,438
Grand Total:									3,398,950,275.07	356,938	3,577,292