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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/06/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/06/2016 Foreign Exchange Future			15.30560		15.58930			0.0000	0.00	0	0
\$ / R On 07/06/2016 Foreign Exchange Future			15.30560		15.58480			0.0000	0.00	0	0
\$ / R On 08/06/2016 Foreign Exchange Future			15.30560		15.58770			0.0000	0.00	0	300
\$ / R On 09/06/2016 Foreign Exchange Future			15.30870		15.59070			0.0000	0.00	0	264
\$ / R On 13/06/2016 Foreign Exchange Future			15.32110		15.60250			0.0000	1,025,900,856.00	66,960	758,824
\$ / R On 14/06/2016 Foreign Exchange Future			15.32420		15.60470			0.0000	0.00	0	0
\$ / R On 15/06/2016 Foreign Exchange Future			15.32730		15.60690			0.0000	0.00	0	0
\$ / R On 17/06/2016 Foreign Exchange Future			15.33350		15.61140			0.0000	0.00	0	0
\$ / R On 21/06/2016 Foreign Exchange Future			15.34580		15.62040			0.0000	0.00	0	0
\$ / R On 24/06/2016 Foreign Exchange Future			15.35500		15.62720			0.0000	0.00	0	0
\$ / R On 28/06/2016 Foreign Exchange Future			15.36730		15.63620			0.0000	0.00	0	0
\$ / R On 29/06/2016 Foreign Exchange Future			15.37040		15.63840			0.0000	0.00	0	0
\$ / R On 30/06/2016 Foreign Exchange Future			15.37340		15.64070			0.0000	0.00	0	1,012
\$ / R On 01/07/2016 Foreign Exchange Future			15.37650		15.64290			0.0000	0.00	0	0
\$ / R On 05/07/2016 Foreign Exchange Future			15.38880		15.65190			0.0000	0.00	0	0
\$ / R On 12/07/2016 Foreign Exchange Future			15.41030		15.67660			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			15.41950		15.68780			0.0000	0.00	0	370
\$ / R On 26/07/2016 Foreign Exchange Future			15.45330		15.72900			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			15.45640		15.73270			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			15.45950		15.73650			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			15.46260		15.74020			0.0000	0.00	0	1,720

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/08/2016	Foreign Exchange Future			15.48410		15.76640			0.0000	0.00	0	1,900
\$ / R	On	11/08/2016	Foreign Exchange Future			15.50250		15.78710			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.51480		15.79980			0.0000	0.00	0	105
\$ / R	On	16/08/2016	Foreign Exchange Future			15.51790		15.80300			0.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Future			15.52090		15.80620			0.0000	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Future			15.52400		15.80940			0.0000	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Future			15.53940		15.82520			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.54860		15.83480			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.55780		15.84430			0.0000	0.00	0	2,467
\$ / R	On	06/09/2016	Foreign Exchange Future			15.58240		15.86970			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.58860		15.87610			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.59170		15.87930			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.60430		15.89210			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.61050		15.89850			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.62310		15.91130			0.0000	405,075,736.80	25,928	260,650
\$ / R	On	28/09/2016	Foreign Exchange Future			15.65130		15.94010			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.73920		16.02970			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			15.77680		16.06820			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			15.80820		16.13360			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.84270		16.13540			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.89340		16.18710			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.90950		16.20330			0.0000	159,254,095.00	10,010	70,013
\$ / R	On	13/03/2017	Foreign Exchange Future			16.18020		16.47760			0.0000	24,270,300.00	1,500	8,824
\$ / R	On	19/06/2017	Foreign Exchange Future			16.46830		16.76860			0.0000	0.00	0	9,801
\$ / R	On	18/09/2017	Foreign Exchange Future			16.51500		16.81460			0.0000	297,270.00	18	106
\$ / R	On	18/12/2017	Foreign Exchange Future			16.56160		16.86050			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			16.60830		16.90650			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.72540		17.02870			0.0000	0.00	0	70
Total \$ / R Future												1,614,798,257.80	104,416	1,119,451
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,389.30000	3,105.610	64.78	1.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			0.00000	0.011	64.78	0.0000	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			210.28220	61.907	21.68	0.3200	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			70.98220	206.307	21.68	0.6800	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	15.87	Call			51.36430	15.758	25.10	0.0861	0.00	0	2,500
\$ / R	On	07/06/2016	Foreign Exchange Option	15.87	Put			336.56430	580.158	25.10	0.9139	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	15.88	Call			0.00000	15.200	25.20	0.0833	75,999.50	5,000	5,000
\$ / R	On	07/06/2016	Foreign Exchange Option	15.88	Put			0.00000	589.600	25.20	0.9167	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	15.89	Call			47.88360	14.662	25.30	0.0805	0.00	0	2,500
\$ / R	On	07/06/2016	Foreign Exchange Option	15.89	Put			353.08360	599.062	25.30	0.9195	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call			1,066.57140	790.168	26.49	0.9722	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put			1.77140	4.568	26.49	0.0278	0.00	0	1,000
\$ / R	On	07/06/2016	Foreign Exchange Option	15.80	Call			65.57030	20.329	24.40	0.1090	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	15.80	Put			280.77030	514.729	24.40	0.8910	0.00	0	5,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.68	Call			113.27550	37.546	22.05	0.1779	0.00	0	5,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.68	Put			205.57550	411.946	22.05	0.8221	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/06/2016	Foreign Exchange Option	15.77	Call			84.44570	27.088	22.74	0.1335	67,718.75	2,500	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.77	Put			266.74570	491.488	22.74	0.8665	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			81.66750	26.120	22.81	0.1293	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			273.96750	500.520	22.81	0.8707	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			990.86380	713.902	24.14	0.9539	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			3.16380	8.302	24.14	0.0461	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Call			844.22340	571.522	23.08	0.9166	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Put			6.52340	15.922	23.08	0.0834	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,300.74490	2,018.748	32.28	0.9997	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			0.04490	0.048	32.28	0.0003	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,290.74600	2,008.749	32.17	0.9997	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			0.04600	0.049	32.17	0.0003	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,280.74720	1,998.750	32.06	0.9997	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			0.04720	0.050	32.06	0.0003	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,442.52010	3,161.112	36.40	0.9999	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			0.02010	0.012	36.40	0.0001	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,692.57160	2,411.181	31.05	0.9996	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			0.07160	0.081	31.05	0.0004	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,602.59410	2,321.206	30.47	0.9995	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			0.09410	0.106	30.47	0.0005	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,302.73410	2,021.363	28.55	0.9987	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			0.23410	0.263	28.55	0.0013	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,072.97150	1,791.635	27.07	0.9974	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			0.47150	0.535	27.07	0.0026	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,402.67270	2,121.294	29.19	0.9991	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			0.17270	0.194	29.19	0.0009	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,312.72710	2,031.355	28.61	0.9988	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			0.22710	0.255	28.61	0.0012	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,405.49560	1,123.851	21.16	0.9856	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			2.99560	2.751	21.16	0.0144	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,292.74130	2,011.371	28.48	0.9987	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			0.24130	0.271	28.48	0.0013	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,102.93030	1,821.587	27.26	0.9976	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			0.43030	0.487	27.26	0.0024	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			1,177.15200	895.974	18.86	0.9735	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			4.65200	4.874	18.86	0.0265	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,604.47610	1,322.862	23.16	0.9911	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			1.97610	1.762	23.16	0.0089	0.00	0	32,394
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call			1,505.00680	1,223.290	22.16	0.9888	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put			2.50680	2.190	22.16	0.0112	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,107.86960	826.988	18.16	0.9677	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			5.36960	5.888	18.16	0.0323	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,355.78390	1,074.197	20.66	0.9837	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			3.28390	3.097	20.66	0.0163	0.00	0	28,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,206.88080	925.606	19.16	0.9756	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			4.38080	4.506	19.16	0.0244	0.00	0	33,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call		871.63370	600.879	17.83	0.9073	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put		9.13370	19.779	17.83	0.0927	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call		1,157.34420	876.241	18.66	0.9720	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put		4.84420	5.141	18.66	0.0280	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Call		1,147.44410	866.381	18.56	0.9712	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Put		4.94410	5.281	18.56	0.0288	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call		813.04970	547.778	17.89	0.8816	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put		10.54970	26.678	17.89	0.1184	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call		950.09630	673.994	17.76	0.9351	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put		7.59630	12.894	17.76	0.0649	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call		910.82160	637.137	17.80	0.9221	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put		8.32160	16.037	17.80	0.0779	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call		665.17060	415.581	18.04	0.7920	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put		22.67060	54.481	18.04	0.2080	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call		861.85170	591.916	17.84	0.9034	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put		9.35170	20.816	17.84	0.0966	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call		832.54470	565.294	17.87	0.8907	0.00	0	23,510
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put		10.04470	24.194	17.87	0.1093	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call		543.43710	314.006	18.18	0.6908	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put		40.93710	92.906	18.18	0.3092	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		766.04300	504.875	17.94	0.8569	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		13.54300	33.775	17.94	0.1431	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		692.28960	439.178	18.01	0.8111	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		19.78960	48.078	18.01	0.1889	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Call		205.07820	86.988	19.16	0.2902	219,295.49	2,521	35,521
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Put		202.57820	365.888	19.16	0.7098	918,011.74	2,509	2,509
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call		656.20410	407.850	18.05	0.7855	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put		23.70410	56.750	18.05	0.2145	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		629.53490	385.078	18.08	0.7651	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		27.03490	63.978	18.08	0.2349	0.00	0	34,400
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call		87.11720	30.594	20.04	0.1234	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put		414.61720	639.494	20.04	0.8766	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		424.06000	222.609	18.32	0.5669	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		71.56000	151.509	18.32	0.4331	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.50	Call		258.20180	115.932	18.90	0.3611	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.50	Put		155.70180	294.832	18.90	0.6389	0.00	0	66,500
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		52.48870	17.510	20.63	0.0756	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		549.98870	796.410	20.63	0.9244	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call		141.97710	55.037	19.56	0.2014	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put		289.47710	483.937	19.56	0.7986	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call		94.83690	33.828	19.96	0.1343	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put		392.33690	612.728	19.96	0.8657	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		34.64200	11.996	21.33	0.0532	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		662.14200	920.896	21.33	0.9468	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call		71.08160	24.109	20.23	0.1006	0.00	0	67,150
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put		468.58160	703.009	20.23	0.8994	0.00	0	44,105

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			61.19320	20.279	20.36	0.0865	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			508.69320	749.179	20.36	0.9135	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			23.94100	8.756	21.93	0.0396	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			761.44100	1,027.656	21.93	0.9604	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			42.08850	14.273	21.01	0.0626	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			609.58850	863.174	21.01	0.9374	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			38.20770	13.083	21.17	0.0577	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			635.70770	891.983	21.17	0.9423	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			13.40850	4.883	23.07	0.0227	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			960.90850	1,233.783	23.07	0.9773	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			31.37090	11.003	21.50	0.0491	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			688.87090	949.903	21.50	0.9509	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			27.43390	9.812	21.71	0.0441	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			724.93390	988.712	21.71	0.9559	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			10.08030	3.538	23.72	0.0166	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			1,077.58030	1,352.438	23.72	0.9834	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			15.14850	5.599	22.80	0.0258	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			912.64850	1,184.499	22.80	0.9742	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			14.07610	5.156	22.96	0.0239	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			941.57610	1,214.056	22.96	0.9761	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			5.64420	1.781	25.07	0.0085	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,333.14420	1,610.681	25.07	0.9915	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			11.07270	3.935	23.50	0.0184	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,038.57270	1,312.835	23.50	0.9816	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			10.56320	3.730	23.61	0.0175	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,058.06320	1,332.630	23.61	0.9825	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			4.39710	1.288	25.63	0.0062	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			1,451.89710	1,730.188	25.63	0.9938	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			7.32800	2.457	24.48	0.0116	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,214.82800	1,491.357	24.48	0.9884	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			5.76590	1.830	25.02	0.0087	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,323.26590	1,600.730	25.02	0.9913	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			0.76490	0.209	29.08	0.0010	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,188.26490	2,469.109	29.08	0.9990	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			5.40990	1.686	25.16	0.0081	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,352.90990	1,630.586	25.16	0.9919	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			4.87250	1.473	25.39	0.0071	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,402.37250	1,680.373	25.39	0.9929	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			0.34720	0.097	30.76	0.0005	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			2,547.84720	2,828.997	30.76	0.9995	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			4.30880	1.254	25.67	0.0061	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,461.80880	1,740.154	25.67	0.9939	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			4.05620	1.158	25.81	0.0056	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,491.55620	1,770.058	25.81	0.9944	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			0.14130	0.083	34.46	0.0004	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,997.64130	3,278.983	34.46	0.9996	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			0.47890	0.132	30.06	0.0007	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,397.97890	2,679.032	30.06	0.9993	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			0.41160	0.114	30.38	0.0006	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,467.91160	2,749.014	30.38	0.9994	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			0.13180	0.118	38.88	0.0005	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			3,397.63180	3,679.018	38.88	0.9995	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			0.33290	0.093	30.85	0.0005	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,567.83290	2,848.993	30.85	0.9995	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			0.17790	0.074	33.13	0.0003	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			2,877.67790	3,158.974	33.13	0.9997	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call			1,071.37190	792.867	17.89	0.9560	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put			6.67190	8.667	17.89	0.0440	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			63.43430	23.174	20.80	0.0914	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			548.73430	788.974	20.80	0.9086	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call			1,005.53750	733.491	18.22	0.9289	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put			8.63750	16.191	18.22	0.0711	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Call			250.06950	128.913	19.77	0.3352	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Put			238.66950	395.413	19.77	0.6648	0.00	0	15,000
\$ / R	On	17/06/2016	Foreign Exchange Option	15.61	Call			245.35000	126.001	19.79	0.3294	0.00	0	2,500
\$ / R	On	17/06/2016	Foreign Exchange Option	15.61	Put			243.95000	402.501	19.79	0.6706	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call			1,078.49810	815.512	18.59	0.9022	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put			18.09810	29.712	18.59	0.0978	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			572.49130	381.599	19.13	0.6130	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			115.29130	196.599	19.13	0.3870	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call			50.06720	24.244	21.78	0.0698	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			1,032.86720	1,279.244	21.78	0.9302	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			46.97350	22.648	21.83	0.0657	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,059.77350	1,307.648	21.83	0.9343	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			65.16020	34.943	21.73	0.0885	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,048.96020	1,287.643	21.73	0.9115	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			29.70560	15.685	22.62	0.0431	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,433.50560	1,688.385	22.62	0.9569	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,836.25300	3,567.359	28.82	0.9998	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			0.05300	0.059	28.82	0.0002	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,138.02440	1,869.950	21.21	0.9909	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			1.82440	2.651	21.21	0.0091	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call			1,086.47900	838.934	18.56	0.8658	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put			30.27900	51.634	18.56	0.1342	0.00	0	1,000
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			964.22180	730.223	18.67	0.8140	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			45.82180	79.823	18.67	0.1860	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call			1,365.70600	1,109.913	18.88	0.9263	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put			15.00600	26.513	18.88	0.0737	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Call			258.58510	163.992	20.36	0.3051	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Put			465.68510	637.492	20.36	0.6949	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Call			326.51560	212.467	20.00	0.3725	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Put			363.61560	515.967	20.00	0.6275	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			1,093.45340	862.012	18.46	0.8389	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			41.55340	73.212	18.46	0.1611	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			779.95130	587.824	18.83	0.6649	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			143.35130	217.524	18.83	0.3351	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call			467.55350	330.905	19.45	0.4601	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put			330.95350	460.605	19.45	0.5399	0.00	0	12,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			1,115.02760	885.825	18.45	0.8167	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			58.42760	95.525	18.45	0.1833	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			968.27040	755.196	18.73	0.7441	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			100.47040	155.696	18.73	0.2559	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			193.03530	133.062	21.19	0.1987	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,064.03530	1,279.762	21.19	0.8013	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			33.28460	20.350	23.51	0.0379	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,494.28460	2,757.050	23.51	0.9621	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,245.33570	1,971.886	19.54	0.9670	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			12.63570	15.486	19.54	0.0330	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			113.37620	75.607	22.06	0.1212	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,510.67620	1,749.207	22.06	0.8788	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			80.25960	51.925	22.51	0.0872	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,797.55960	2,045.525	22.51	0.9128	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,933.25310	3,657.101	24.27	0.9984	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.55310	0.701	24.27	0.0016	0.00	0	250
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			1,076.80270	856.248	18.57	0.7453	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			120.30270	176.748	18.57	0.2547	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			430.72290	315.240	19.96	0.3877	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			550.52290	712.640	19.96	0.6123	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			958.09620	755.150	18.78	0.6722	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			191.69620	271.050	18.78	0.3278	0.00	0	5,000
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			889.06460	694.972	18.89	0.6403	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			222.66460	310.872	18.89	0.3597	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			667.17830	511.206	19.33	0.5114	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			400.07830	528.706	19.33	0.4886	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,093.39720	2,810.252	21.51	0.9853	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			6.29720	7.752	21.51	0.0147	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			280.22880	206.956	21.05	0.2490	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,090.42880	1,302.156	21.05	0.7510	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			550.28070	422.468	19.78	0.4345	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			557.28070	714.568	19.78	0.5655	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			151.22350	108.464	22.31	0.1414	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			1,735.02350	1,977.564	22.31	0.8586	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			543.34120	417.581	19.85	0.4281	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			577.14120	736.681	19.85	0.5719	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			480.25040	367.033	20.14	0.3861	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			680.85040	853.033	20.14	0.6139	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			400.14700	305.907	20.60	0.3262	0.00	0	10,000
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			884.94700	1,076.507	20.60	0.6738	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			118.83910	86.805	23.11	0.1093	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,214.03910	2,468.205	23.11	0.8907	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,037.45270	3,751.567	22.98	0.9947	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			2.65270	2.967	22.98	0.0053	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,360.74900	2,084.189	19.13	0.9435	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			25.94900	35.589	19.13	0.0565	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			142.38080	104.590	22.78	0.1290	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,007.58080	2,255.990	22.78	0.8710	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			984.14720	797.966	18.90	0.6335	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			279.84720	380.166	18.90	0.3665	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			168.62690	127.647	22.74	0.1446	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,038.92690	2,285.247	22.74	0.8554	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			161.47970	122.115	22.83	0.1391	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,091.77970	2,339.715	22.83	0.8609	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,399.95570	2,123.740	18.82	0.9385	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			30.25570	41.340	18.82	0.0615	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,210.40010	1,938.252	18.60	0.9199	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			40.70010	55.852	18.60	0.0801	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			238.53370	183.739	22.14	0.1961	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,662.43370	1,895.139	22.14	0.8039	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,143.57890	1,873.685	18.54	0.9095	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			47.47890	65.085	18.54	0.0905	0.00	0	36,130
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			171.20640	130.281	22.85	0.1447	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,091.90640	2,338.581	22.85	0.8553	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,411.34410	2,135.409	18.83	0.9364	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			32.04410	43.709	18.83	0.0636	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,188.97990	986.045	18.74	0.6851	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			246.87990	331.745	18.74	0.3149	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			98.65900	74.878	24.06	0.0863	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,916.55900	3,180.578	24.06	0.9137	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,633.67360	2,354.567	18.89	0.9501	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			25.17360	34.067	18.89	0.0499	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,624.07230	2,345.114	18.89	0.9494	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			25.57230	34.614	18.89	0.0506	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,614.47590	2,335.670	18.88	0.9487	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			25.97590	35.169	18.88	0.0513	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			1,807.77440	1,556.918	18.33	0.8432	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			96.47440	133.818	18.33	0.1568	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,401.10510	1,179.266	18.55	0.7435	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			189.80510	256.166	18.55	0.2565	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,628.36130	2,349.966	18.78	0.9473	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			27.06130	36.866	18.78	0.0527	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			2,259.99760	1,989.827	18.54	0.9120	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			48.69760	66.727	18.54	0.0880	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			826.12490	672.055	19.50	0.5267	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			514.82490	648.955	19.50	0.4733	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,557.01630	1,323.599	18.46	0.7862	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			145.71630	200.498	18.46	0.2138	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			1,478.01720	1,250.259	18.50	0.7652	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			166.71720	227.159	18.50	0.2348	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			508.64110	406.567	20.63	0.3615	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			957.34110	1,143.467	20.63	0.6385	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			1,183.72620	984.422	18.79	0.6734	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			272.42620	361.322	18.79	0.3266	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			0.00000	717.706	19.38	0.5508	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			0.00000	594.606	19.38	0.4492	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			418.41920	332.906	21.10	0.3077	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,167.11920	1,369.806	21.10	0.6923	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			775.86040	629.378	19.64	0.5030	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			564.56040	706.278	19.64	0.4970	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			539.11060	431.816	20.50	0.3790	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			897.81060	1,078.716	20.50	0.6210	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			336.04990	265.760	21.64	0.2550	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,424.74990	1,642.660	21.64	0.7450	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			461.43150	367.798	20.86	0.3337	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,060.13150	1,254.698	20.86	0.6663	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			423.92250	337.359	21.07	0.3110	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			1,152.62250	1,354.259	21.07	0.6890	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			70.40230	55.861	25.67	0.0623	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,709.10230	3,982.761	25.67	0.9377	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			407.61970	324.180	21.16	0.3010	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			1,196.31970	1,401.080	21.16	0.6990	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			367.71700	291.542	21.42	0.2757	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,316.41700	1,528.442	21.42	0.7243	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,637.93930	2,359.381	18.79	0.9480	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			26.63930	36.281	18.79	0.0520	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			244.16140	189.869	22.36	0.1916	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,832.86140	2,066.769	22.36	0.8084	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			213.92740	165.767	22.63	0.1704	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,002.62740	2,242.667	22.63	0.8296	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,695.52540	2,416.038	18.83	0.9523	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			24.22540	32.938	18.83	0.0477	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,647.52310	2,368.805	18.80	0.9488	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			26.22310	35.705	18.80	0.0512	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			173.35620	135.025	23.34	0.1364	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,483.25620	2,733.725	23.34	0.8636	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			157.21820	122.223	23.55	0.1249	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,627.11820	2,880.923	23.55	0.8751	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,145.41700	3,856.869	21.44	0.9915	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			5.31700	5.569	21.44	0.0085	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,479.99820	2,206.454	18.57	0.9278	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			39.89820	55.154	18.57	0.0722	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	13.50	Call		2,579.52350	2,306.715	18.02	0.9204	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		49.82350	67.515	18.02	0.0796	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		191.02470	153.157	23.84	0.1364	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		2,931.32470	3,183.957	23.84	0.8636	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		183.38070	146.916	23.94	0.1314	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,003.68070	3,257.716	23.94	0.8686	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		4,236.95130	3,946.545	20.30	0.9897	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		7.25130	7.345	20.30	0.0103	0.00	0	250
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		746.42670	624.416	20.53	0.4306	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		978.22670	1,147.616	20.53	0.5694	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		724.25460	605.306	20.61	0.4204	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		1,016.05460	1,188.506	20.61	0.5796	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		1,449.08440	1,239.714	18.81	0.6908	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		330.88440	412.914	18.81	0.3092	0.00	0	8,695
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		0.00000	452.209	21.66	0.3231	4,347,985.69	9,615	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		0.00000	1,734.009	21.66	0.6769	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		0.00000	2,598.408	17.37	0.9400	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		0.00000	50.208	17.37	0.0600	482,751.84	9,615	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		0.00000	938.891	19.62	0.5660	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		0.00000	730.691	19.62	0.4340	7,025,589.16	9,615	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		4,344.98430	4,052.110	19.32	0.9878	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		9.58430	9.410	19.32	0.0122	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		2,691.27330	2,419.278	17.32	0.9167	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		55.87330	76.578	17.32	0.0833	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		210.57670	178.606	24.71	0.1384	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		3,475.17670	3,735.906	24.71	0.8616	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		3,565.77550	3,271.544	16.43	0.9757	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		18.67550	18.144	16.43	0.0243	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		3,555.87650	3,261.644	16.39	0.9755	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		18.77650	18.244	16.39	0.0245	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		3,545.97810	3,251.745	16.36	0.9754	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		18.87810	18.345	16.36	0.0246	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		2,909.64060	2,634.731	17.47	0.9228	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		56.34060	75.231	17.47	0.0772	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		2,345.83560	2,093.244	18.23	0.8455	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		142.53560	183.744	18.23	0.1545	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		2,955.23180	2,679.024	17.42	0.9275	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		45.43020	61.071	17.32	0.0653	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		5,234.52580	5,499.873	26.62	0.9172	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		57.18260	43.869	26.62	0.0376	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		6,863.88260	7,144.369	26.62	0.9624	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		4,414.15710	4,120.095	18.80	0.9869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		10.85710	10.595	18.80	0.0131	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		3,028.73020	2,750.571	17.32	0.9347	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		4,864.67280	5,124.861	26.62	0.9015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		159.91740	127.663	26.62	0.0944	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			4,956.61740	5,218.163	26.62	0.9056	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,964.38180	2,687.923	17.40	0.9284	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			51.08180	68.423	17.40	0.0716	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			137.82580	109.374	26.62	0.0828	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,303.08270	4,569.946	26.52	0.8742	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			203.34630	176.436	26.62	0.1237	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,360.04630	4,626.936	26.62	0.8763	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			6.44230	4.582	26.62	0.0049	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,743.14230	11,035.082	26.62	0.9951	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			167.97280	134.361	26.62	0.0985	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			3,972.50020	4,236.395	25.85	0.8622	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			218.22980	189.483	26.10	0.1331	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,094.92980	4,359.983	26.10	0.8669	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			142.00610	112.825	26.62	0.0850	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,178.70610	5,443.325	26.62	0.9150	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			206.38270	179.446	26.52	0.1258	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,738.37570	3,999.840	25.38	0.8524	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			238.35370	206.527	25.47	0.1455	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,785.05370	4,047.027	25.47	0.8545	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			176.39690	141.380	26.62	0.1028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,773.09690	5,031.880	26.62	0.8972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			225.80020	195.895	25.85	0.1378	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,096.30540	3,346.976	24.04	0.8189	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			283.81250	245.021	24.33	0.1730	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,230.51250	3,485.521	24.33	0.8270	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			213.78600	185.720	26.25	0.1304	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,170.48600	4,436.220	26.25	0.8696	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			241.67570	209.340	25.38	0.1476	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,619.36150	2,854.997	23.23	0.7817	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			312.76560	265.417	23.83	0.1873	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,999.46560	3,245.917	23.83	0.8127	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			234.46840	203.236	25.59	0.1432	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,841.16840	4,103.736	25.59	0.8568	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			299.60540	256.476	24.04	0.1811	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,293.70080	2,519.998	22.75	0.7489	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			429.85290	363.377	22.79	0.2475	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			2,326.55290	2,553.877	22.79	0.7525	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			275.31900	237.828	24.52	0.1680	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,322.01900	3,578.328	24.52	0.8320	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			372.66150	314.497	23.23	0.2183	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			1,996.47030	2,212.495	22.29	0.7131	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			447.96970	378.901	22.67	0.2566	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,244.66970	2,469.401	22.67	0.7434	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			301.94890	258.067	24.00	0.1822	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,078.64890	3,328.567	24.00	0.8178	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			437.00080	369.498	22.75	0.2511	0.00	0	1,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			1,848.93450	2,059.110	22.05	0.6928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			549.90820	466.602	22.07	0.3061	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,856.60820	2,067.102	22.07	0.6939	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			378.73420	319.679	23.18	0.2214	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,585.43420	2,820.179	23.18	0.7786	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			509.77030	431.995	22.29	0.2869	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,413.47340	1,604.183	21.28	0.6215	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			694.93880	593.431	21.34	0.3732	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			1,441.63880	1,633.930	21.34	0.6268	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			442.44720	374.166	22.71	0.2539	0.00	0	952
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			2,269.14720	2,494.666	22.71	0.7461	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			552.23450	468.610	22.05	0.3072	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,262.54390	1,444.129	20.98	0.5916	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			753.08120	643.887	21.08	0.3986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,309.78120	1,494.387	21.08	0.6014	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			516.23070	437.564	22.25	0.2901	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			1,972.93070	2,188.064	22.25	0.7099	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			706.77340	603.683	21.28	0.3785	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,120.07970	1,290.474	20.68	0.5598	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			831.50360	711.210	20.76	0.4313	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,158.20360	1,331.710	20.76	0.5687	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			692.01210	590.897	21.35	0.3719	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,448.71210	1,641.397	21.35	0.6281	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			775.84390	663.629	20.98	0.4084	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			843.04330	988.859	20.08	0.4857	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			958.94730	822.404	20.33	0.4819	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			955.64730	1,112.904	20.33	0.5181	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			731.08350	624.775	21.17	0.3891	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,357.78350	1,545.275	21.17	0.6109	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			853.37970	729.974	20.68	0.4402	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			737.51760	872.044	19.84	0.4521	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			1,135.92040	977.196	19.85	0.5462	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			742.62040	877.696	19.85	0.4538	0.00	0	952
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			824.33500	705.071	20.79	0.4284	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,171.03500	1,345.571	20.79	0.5716	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,046.34330	898.359	20.08	0.5143	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			593.08890	710.983	19.49	0.4001	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,258.56880	1,086.569	19.57	0.5877	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			625.26880	747.069	19.57	0.4123	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			879.61540	752.800	20.58	0.4507	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,076.31540	1,243.300	20.58	0.5493	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,140.81760	981.544	19.84	0.5479	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			465.91160	566.976	19.15	0.3470	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,463.16690	1,270.989	19.16	0.6512	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			469.86690	571.489	19.16	0.3488	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			1,111.71380	955.716	19.91	0.5377	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	15.86	Put			768.41380	906.216	19.91	0.4623	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,296.38890	1,120.483	19.49	0.5999	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			364.19530	444.712	18.81	0.2958	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,610.03420	1,402.172	18.89	0.6919	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			386.73420	472.672	18.89	0.3081	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			1,201.01410	1,035.136	19.70	0.5685	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			677.71410	805.636	19.70	0.4315	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,469.21160	1,276.476	19.15	0.6530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			282.72220	347.987	18.63	0.2488	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,805.11020	1,579.916	18.66	0.7398	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			301.81020	370.416	18.66	0.2602	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,352.05480	1,170.539	19.38	0.6175	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			548.75480	661.039	19.38	0.3825	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,657.49530	1,444.212	18.81	0.7042	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			181.68400	229.690	18.40	0.1828	0.00	0	125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			2,161.43150	1,916.386	18.42	0.8128	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			188.13150	236.886	18.42	0.1872	0.00	0	952
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,596.63420	1,390.342	18.92	0.6884	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			393.33420	480.842	18.92	0.3116	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,856.02220	1,627.487	18.63	0.7512	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			71.27790	94.423	17.65	0.0925	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,598.85600	2,334.720	17.88	0.8846	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			95.55600	125.220	17.88	0.1154	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,733.84810	1,513.539	18.72	0.7231	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			330.54810	404.039	18.72	0.2769	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			2,184.98400	1,939.190	18.40	0.8172	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			51.93180	69.524	17.42	0.0725	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,946.09130	2,670.139	17.43	0.9266	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			52.79130	70.639	17.43	0.0734	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,952.78250	1,718.230	18.56	0.7720	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			249.48250	308.730	18.56	0.2280	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,774.57790	2,503.923	17.65	0.9075	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,523.40980	1,354.144	19.62	0.6029	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			745.80980	873.944	19.62	0.3971	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,502.95960	1,335.578	19.67	0.5971	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			765.35960	895.378	19.67	0.4029	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			979.61730	864.857	21.17	0.4317	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,502.01730	1,684.657	21.17	0.5683	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			614.80990	541.805	22.87	0.2926	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			2,567.20990	2,791.605	22.87	0.7074	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,717.68260	1,523.658	19.23	0.6524	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			600.08260	703.458	19.23	0.3476	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			514.26110	453.154	23.50	0.2505	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,036.66110	3,272.954	23.50	0.7495	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			458.26340	403.909	23.92	0.2262	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,360.66340	3,603.709	23.92	0.7738	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	16.75	Call			1,066.61380	942.197	20.88	0.4616	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,339.01380	1,511.997	20.88	0.5384	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,723.71940	1,529.195	19.22	0.6539	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			596.11940	698.995	19.22	0.3461	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			289.13520	244.360	26.59	0.1398	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,231.53520	5,484.161	26.59	0.8602	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			612.85270	540.077	22.88	0.2918	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			2,575.25270	2,799.877	22.88	0.7082	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,797.40970	1,596.926	19.14	0.6712	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			549.80970	646.726	19.14	0.3288	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,729.77190	1,534.752	19.21	0.6553	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			592.17190	694.552	19.21	0.3447	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,981.58440	1,789.784	19.45	0.6534	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			742.98440	851.484	19.45	0.3466	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,842.01310	1,664.760	19.69	0.6228	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			853.41310	976.460	19.69	0.3772	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			656.83740	596.667	24.04	0.2714	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			3,598.23740	3,838.367	24.04	0.7286	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,993.11600	1,800.477	19.43	0.6559	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			734.51600	842.177	19.43	0.3441	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,987.34630	1,795.126	19.44	0.6547	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			738.74630	846.826	19.44	0.3453	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,397.21070	1,267.075	21.65	0.4674	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			1,952.61070	2,122.075	21.65	0.5326	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,393.84070	1,264.067	21.66	0.4665	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			1,959.24070	2,129.067	21.66	0.5335	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,390.47980	1,261.067	21.67	0.4656	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			1,965.87980	2,136.067	21.67	0.5344	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,609.83580	1,466.831	21.72	0.4884	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,059.33580	2,215.231	21.72	0.5116	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,616.86300	1,473.318	21.70	0.4901	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,046.36300	2,201.718	21.70	0.5099	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,613.34520	1,470.071	21.71	0.4892	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,052.84520	2,208.471	21.71	0.5108	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,714.60990	1,570.979	21.92	0.4867	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,318.10990	2,472.679	21.92	0.5133	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,721.20750	1,577.190	21.91	0.4881	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,304.70750	2,458.890	21.91	0.5119	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,717.90490	1,574.081	21.91	0.4874	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,311.40490	2,465.781	21.91	0.5126	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,855.57870	1,704.792	22.12	0.4909	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,536.87870	2,689.392	22.12	0.5091	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,861.90540	1,710.970	22.11	0.4922	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,523.20540	2,675.570	22.11	0.5078	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,858.73370	1,707.877	22.12	0.4915	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,530.03370	2,682.477	22.12	0.5085	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R Option											13,137,352.16	41,375	2,098,483
Total \$ / R											1,627,935,609.96	145,791	3,217,934
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			15.32110		15.60250			0.0000	628,165.10	41	929
\$ / R MAXI On	19/09/2016	Foreign Exchange Future			15.62310		15.91130			0.0000	249,969.60	16	365
\$ / R MAXI On	19/12/2016	Foreign Exchange Future			15.90950		16.20330			0.0000	365,918.50	23	59
\$ / R MAXI On	13/03/2017	Foreign Exchange Future			16.18020		16.47760			0.0000	0.00	0	51
Total \$ / R MAXI Future											1,244,053.20	80	1,404
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			216,285.86900	188,150.529	27.65	0.9980	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			35.86900	40.529	27.65	0.0020	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			215,286.97880	187,151.803	27.59	0.9980	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			36.97880	41.803	27.59	0.0020	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			214,288.12160	186,153.117	27.53	0.9979	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			38.12160	43.117	27.53	0.0021	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			119,063.40520	99,104.792	18.80	0.6757	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			26,933.40520	35,794.792	18.80	0.3243	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			118,372.61520	98,503.154	18.81	0.6733	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			27,242.61520	36,193.154	18.81	0.3267	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			117,683.92130	97,903.865	18.82	0.6708	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			27,553.92130	36,593.865	18.82	0.3292	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			160,524.39620	139,521.712	18.88	0.6903	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			39,194.39620	47,571.712	18.88	0.3097	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			159,858.45270	138,907.512	18.88	0.6886	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			39,528.45270	47,957.512	18.88	0.3114	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			159,193.93340	138,295.636	18.89	0.6869	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			39,863.93340	48,345.636	18.89	0.3131	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			97,961.73040	86,485.714	21.17	0.4317	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			150,201.73040	168,465.714	21.17	0.5683	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			97,629.78650	86,196.242	21.18	0.4306	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			150,869.78650	169,176.242	21.18	0.5694	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			98,294.87940	86,781.336	21.16	0.4329	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			149,534.87940	167,761.336	21.16	0.5671	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,244,053.20	80	1,404
£ / R	On 13/06/2016	Foreign Exchange Future			22.23770		22.52910			0.0000	13,209,193.80	594	43,487
£ / R	On 08/09/2016	Foreign Exchange Future			22.64030		22.94180			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			22.69310		22.99600			0.0000	6,898,702.40	304	30,943
£ / R	On 19/12/2016	Foreign Exchange Future			23.13130		23.44290			0.0000	23,131.30	1	157
£ / R	On 13/03/2017	Foreign Exchange Future			23.54730		23.86880			0.0000	0.00	0	50
£ / R	On 25/04/2017	Foreign Exchange Future			23.76660		24.09410			0.0000	0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future			23.99790		24.32800			0.0000	0.00	0	9,525
£ / R	On 18/12/2017	Foreign Exchange Future			24.09570		24.43250			0.0000	0.00	0	520

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Future												20,131,027.50	899	84,755
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		2,044.22340	1,753.292	23.68	0.9825	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		5.12340	5.592	23.68	0.0175	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		2,034.29920	1,743.387	23.62	0.9822	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		5.19920	5.687	23.62	0.0178	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call		2,024.37610	1,733.483	23.56	0.9819	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put		5.27610	5.783	23.56	0.0181	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call		10.69790	4.311	24.15	0.0140	0.00	0	1,300	
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put		1,781.59790	2,066.611	24.15	0.9860	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call		0.20400	0.049	29.54	0.0002	0.00	0	2,600	
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put		3,971.10400	4,262.349	29.54	0.9998	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		2,046.40630	1,801.093	20.08	0.7539	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put		304.60630	360.793	20.08	0.2461	0.00	0	12,264	
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call		1,330.00360	1,142.203	20.25	0.5866	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		3,116.91410	3,384.495	22.43	0.8618	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		638.20360	751.903	20.25	0.4134	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call		1,324.11790	1,136.879	20.25	0.5849	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put		642.31790	756.579	20.25	0.4151	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call		1,318.24450	1,131.577	20.25	0.5832	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		646.44450	761.277	20.25	0.4168	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		208.71410	174.795	22.43	0.1382	0.00	0	12,264	
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call		1,002.34760	859.367	20.38	0.4722	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put		1,016.34760	1,176.267	20.38	0.5278	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call		333.97370	281.772	21.96	0.1975	0.00	0	800	
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put		2,637.97370	2,888.672	21.96	0.8025	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call		1,261.09550	1,085.474	20.12	0.5528	0.00	0	500	
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put		190.72910	220.687	19.93	0.1617	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put		765.09550	892.374	20.12	0.4472	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call		1,011.54090	867.341	20.36	0.4753	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put		1,005.54090	1,164.241	20.36	0.5247	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call		1,006.84870	863.349	20.37	0.4738	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put		1,010.84870	1,170.249	20.37	0.5262	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call		2,676.72910	2,403.787	19.93	0.8383	0.00	0	0	
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call		1,747.88640	1,566.236	19.39	0.5877	0.00	0	0	
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put		944.98640	1,074.936	19.39	0.4123	0.00	0	0	
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call		1,742.52630	1,561.263	19.39	0.5865	0.00	0	0	
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put		949.62630	1,079.963	19.39	0.4135	0.00	0	0	
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call		977.76940	864.352	20.45	0.3842	0.00	0	4,885	
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put		40.19630	41.110	22.04	0.0270	0.00	0	4,885	
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		54.62690	56.066	18.56	0.0414	0.00	0	783	
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call		2,525.12110	2,290.875	19.01	0.7327	0.00	0	0	
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put		492.22110	569.575	19.01	0.2673	0.00	0	4,885	
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		1,558.07290	1,390.531	19.57	0.5433	0.00	0	0	
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		1,125.17290	1,269.231	19.57	0.4567	0.00	0	783	
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call		6,353.09630	6,042.410	22.04	0.9730	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	24.46	Put			1,994.86940	2,193.052	20.45	0.6158	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			437.70520	381.476	22.06	0.1965	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			3,934.80520	4,190.176	22.06	0.8035	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,753.25930	1,571.229	19.38	0.5889	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			940.35930	1,069.929	19.38	0.4111	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			5,087.52690	4,777.366	18.56	0.9586	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,688.58100	1,531.316	19.65	0.5148	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			1,569.78100	1,734.016	19.65	0.4852	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,684.24630	1,527.316	19.66	0.5138	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			1,575.44630	1,740.016	19.66	0.4862	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,692.91740	1,535.325	19.65	0.5157	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			1,564.11740	1,728.025	19.65	0.4843	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			1,706.08430	1,875.763	19.66	0.4821	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,820.18430	1,662.363	19.66	0.5179	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			298.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			0.00000	32.100		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			288.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			0.00000	42.100		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			308.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			0.00000	22.100		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			2,040.35910	1,899.426	19.64	0.4786	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			2,757.85910	2,953.726	19.64	0.5214	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			2,036.96710	1,896.230	19.64	0.4780	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			2,764.46710	2,960.530	19.64	0.5220	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			2,043.75750	1,902.627	19.63	0.4792	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			2,751.25750	2,946.927	19.63	0.5208	0.00	0	0
Total £ / R Option												0.00	0	46,732
Total £ / R												20,131,027.50	899	131,487
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14339		0.14374			0.0000	0.00	0	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14672		0.14713			0.0000	0.00	0	1,183
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14998		0.15042			0.0000	0.00	0	6,041
¥ / R	On	13/03/2017	Foreign Exchange Future			0.15313		0.15360			0.0000	0.00	0	104
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15660		0.15712			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	12,127
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			0.00280	0.002	26.01	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,374.92900	1,339.259	21.13	0.9976	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			0.42900	0.359	21.13	0.0024	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,374.50030	3,338.900	20.66	1.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.00030	0.000	20.66	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,374.50280	2,338.902	26.01	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,715.26370	3,674.519	20.73	0.9955	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			2.36370	2.419	20.73	0.0045	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,723.20260	2,682.978	18.37	0.9804	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			10.30260	10.878	18.37	0.0196	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,785.46410	1,749.474	18.49	0.8950	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			72.56410	77.374	18.49	0.1050	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00030	0.000	27.27	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			25,957.70030	26,002.300	27.27	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00010	0.000	27.27	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			26,957.70010	27,002.300	27.27	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00010	0.000	27.27	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			27,957.70010	28,002.300	27.27	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,817.91350	1,785.599	19.35	0.7295	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			458.01350	472.899	19.35	0.2705	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1,281.26730	1,260.158	20.63	0.5810	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			921.36730	947.458	20.63	0.4190	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			905.35230	890.528	21.91	0.4479	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,545.45230	1,577.828	21.91	0.5521	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,559.39890	1,594.543	22.03	0.4931	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			970.79930	959.691	23.17	0.4097	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,258.59930	2,299.291	23.17	0.5903	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,676.28230	1,652.749	20.78	0.6214	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			964.08230	992.349	20.78	0.3786	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1,271.59890	1,254.943	22.03	0.5069	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	12,127
€ / R	On	13/06/2016	Foreign Exchange Future			17.36160		17.41760			0.0000	371,173,646.40	21,379	103,774
€ / R	On	30/06/2016	Foreign Exchange Future			17.42720		17.46730			0.0000	0.00	0	74
€ / R	On	19/09/2016	Foreign Exchange Future			17.76460		17.82650			0.0000	48,675,004.00	2,740	20,507
€ / R	On	19/12/2016	Foreign Exchange Future			18.15160		18.21950			0.0000	544,548.00	30	12,558
€ / R	On	13/03/2017	Foreign Exchange Future			18.52550		18.59690			0.0000	0.00	0	4,000
€ / R	On	19/06/2017	Foreign Exchange Future			18.93080		19.00650			0.0000	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Future			19.03400		19.11330			0.0000	0.00	0	0
Total € / R Future												420,393,198.40	24,149	140,913
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			1,720.04810	1,663.486	25.33	0.9922	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			2.44810	1.886	25.33	0.0078	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,461.32080	1,404.635	23.04	0.9870	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			94.29650	65.303	18.52	0.2177	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			466.69650	493.703	18.52	0.7823	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,157.84620	2,102.229	28.10	0.9974	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			0.24620	0.629	28.10	0.0026	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,167.83060	2,112.212	28.16	0.9975	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			0.75570	0.353	27.23	0.0016	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,433.15570	2,488.753	27.23	0.9984	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			804.55840	749.338	18.24	0.9253	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			16.95840	17.738	18.24	0.0747	0.00	0	7,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,217.60000	3,161.638	33.99	0.9998	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			71.33950	73.454	18.13	0.2368	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			3.72080	3.036	23.04	0.0130	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			488.93950	435.054	18.13	0.7632	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			0.00000	0.038	33.99	0.0002	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,177.81600	2,122.195	28.21	0.9976	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			0.21600	0.595	28.21	0.0024	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			0.23060	0.612	28.16	0.0025	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Call			268.75860	250.778	20.10	0.3868	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Put			531.45860	553.578	20.10	0.6132	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,908.77440	2,850.017	20.21	0.9471	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			42.27440	45.417	20.21	0.0529	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			1,215.08300	1,172.975	19.30	0.6814	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			388.58300	408.375	19.30	0.3186	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,927.75120	2,868.922	20.23	0.9483	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			41.25120	44.321	20.23	0.0517	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,918.26010	2,859.467	20.22	0.9477	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			41.76010	44.867	20.22	0.0523	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,791.57370	1,745.798	19.35	0.7162	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			472.07370	494.198	19.35	0.2838	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,732.04370	1,687.145	19.36	0.7034	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			502.54370	525.545	19.36	0.2966	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			269.37370	257.093	23.86	0.1641	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			509.48610	532.682	19.37	0.2995	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			399.97230	383.110	22.72	0.2334	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,949.87370	4,005.493	23.86	0.8359	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,144.49440	2,094.026	19.27	0.7836	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			324.99440	342.426	19.27	0.2164	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,980.47230	3,031.510	22.72	0.7666	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,725.50480	1,680.706	19.36	0.7019	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			506.00480	529.106	19.36	0.2981	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,718.98610	1,674.282	19.37	0.7005	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,286.48510	1,254.049	20.45	0.5163	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,379.58510	1,418.549	20.45	0.4837	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,282.52060	1,250.174	20.46	0.5152	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,385.62060	1,424.674	20.46	0.4848	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,278.56160	1,246.310	20.46	0.5140	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,391.66160	1,430.810	20.46	0.4860	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			1,704.99460	1,747.799	20.75	0.4843	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1,519.10150	1,485.999	20.74	0.5176	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			1,692.60150	1,735.199	20.74	0.4824	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1,515.29310	1,482.294	20.74	0.5167	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			1,698.79310	1,741.494	20.74	0.4833	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1,511.49460	1,478.599	20.75	0.5157	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,015.61530	2,062.636	21.08	0.4899	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1,655.28060	1,623.093	21.08	0.5093	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	18/09/2017	Foreign Exchange Option	19.48	Put			2,021.98060	2,069.093	21.08	0.4907	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1,662.55850	1,630.196	21.07	0.5109	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,009.25850	2,056.196	21.07	0.4891	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1,658.91530	1,626.636	21.08	0.5101	0.00	0	0
Total € / R Option												0.00	0	36,098
Total € / R												420,393,198.40	24,149	177,011
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.22020		11.26950			0.0000	0.00	0	6,848
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.40180		11.45430			0.0000	47,169,246.60	4,137	5,868
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.57720		11.63240			0.0000	347,316.00	30	1,009
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.74650		11.80330			0.0000	0.00	0	4,685
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.92630		11.98410			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.93420		11.99350			0.0000	0.00	0	0
Total AU\$ / R Future												47,516,562.60	4,167	18,410
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,180.28470	1,130.606	23.54	0.9970	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			0.78470	0.406	23.54	0.0030	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,170.31480	1,120.621	23.43	0.9968	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			0.81480	0.421	23.43	0.0032	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,190.25580	1,140.591	23.66	0.9971	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			0.75580	0.391	23.66	0.0029	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,299.71160	1,249.272	16.28	0.9036	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			45.41160	47.472	16.28	0.0964	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,290.47980	1,240.089	16.25	0.9021	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			46.17980	48.289	16.25	0.0979	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,308.95650	1,258.466	16.31	0.9051	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			44.65650	46.666	16.31	0.0949	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			181.55540	188.489	16.03	0.2246	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,146.33040	1,098.164	16.02	0.7730	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			183.93040	190.964	16.02	0.2270	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,138.72860	1,090.666	16.02	0.7707	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			186.32860	193.466	16.02	0.2293	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,153.95540	1,105.689	16.03	0.7754	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			761.17590	791.219	16.46	0.5183	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			610.56220	583.945	16.48	0.4794	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			767.26220	797.445	16.48	0.5206	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			618.41650	591.516	16.45	0.4839	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			755.11650	785.016	16.45	0.5161	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			614.47590	587.719	16.46	0.4817	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			776.50410	748.296	16.57	0.5094	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			842.40410	871.996	16.57	0.4906	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			772.45800	744.370	16.58	0.5075	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			848.35800	878.070	16.58	0.4925	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			768.43150	740.459	16.59	0.5056	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			854.33150	884.159	16.59	0.4944	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			852.73230	820.301	17.10	0.4986	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,029.23230	1,056.101	17.10	0.5014	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			848.82250	816.505	17.11	0.4970	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,035.32250	1,062.305	17.11	0.5030	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			844.92380	812.725	17.12	0.4954	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,041.42380	1,068.525	17.12	0.5046	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												47,516,562.60	4,167	18,410
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.82580		11.89380			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.06000		12.13160			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			12.28410		12.35870			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			12.49820		12.57410			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			1,025.32700	956.793	20.99	0.9927	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			1.52700	0.993	20.99	0.0073	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,015.38470	946.841	20.91	0.9924	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			1.58470	1.041	20.91	0.0076	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,005.44470	936.892	20.83	0.9920	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			1.64470	1.092	20.83	0.0080	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			323.44450	298.549	16.61	0.4033	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			571.84450	618.549	16.61	0.5967	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			319.95570	295.292	16.62	0.4000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			578.35570	625.292	16.62	0.6000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			316.50010	292.063	16.64	0.3967	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			584.90010	632.063	16.64	0.6033	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			527.80850	497.293	16.77	0.4609	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			699.10850	743.193	16.77	0.5391	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			535.51260	504.585	16.74	0.4659	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			686.81260	730.485	16.74	0.5341	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			531.64780	500.927	16.75	0.4634	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			692.94780	736.827	16.75	0.5366	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			673.26030	638.691	16.92	0.4805	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			829.16030	870.491	16.92	0.5195	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			669.41280	635.033	16.93	0.4785	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			835.31280	876.833	16.93	0.5215	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			665.59060	631.396	16.94	0.4764	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			841.49060	883.196	16.94	0.5236	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			15.66800		15.76770			0.0000	0.00	0	5,055
CHF / R	On	19/09/2016	Foreign Exchange Future			16.05370		16.15970			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
CHF / R	On	19/12/2016	Foreign Exchange Future			16.42820		16.53900			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			16.78490		16.90150			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			1,381.33390	1,279.379	21.29	0.9925	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			3.63390	1.379	21.29	0.0075	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,371.40030	1,269.428	21.23	0.9922	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			3.70030	1.428	21.23	0.0078	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,361.46820	1,259.479	21.16	0.9920	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			3.76820	1.479	21.16	0.0080	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			522.11200	422.842	18.65	0.3901	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			962.41200	969.142	18.65	0.6099	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			518.76690	419.824	18.66	0.3879	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			969.06690	976.124	18.66	0.6121	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			515.43810	416.826	18.68	0.3857	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			975.73810	983.126	18.68	0.6143	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			926.45740	824.331	19.57	0.4835	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,087.45740	1,096.131	19.57	0.5165	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			934.25950	831.773	19.55	0.4868	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,075.25950	1,083.573	19.55	0.5132	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			930.35310	828.041	19.56	0.4851	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,081.35310	1,089.841	19.56	0.5149	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			1,179.07360	1,092.574	20.71	0.4995	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,347.57360	1,377.674	20.71	0.5005	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			1,186.74620	1,099.940	20.69	0.5020	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,335.24620	1,365.040	20.69	0.4980	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			1,182.90360	1,096.251	20.70	0.5008	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,341.40360	1,371.351	20.70	0.4992	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			2.33860		2.36860			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.37500		2.40490			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.40590		2.43630			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.43400		2.46320			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			1,400.58920	1,107.285	19.17	0.9351	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			14.58920	21.285	19.17	0.0649	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,596.84280	1,300.473	20.28	0.9556	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			10.84280	14.473	20.28	0.0444	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,498.55060	1,203.523	19.72	0.9464	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			12.55060	17.523	19.72	0.0536	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,251.86150	1,423.657	19.20	0.5970	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	19/09/2016	Foreign Exchange Option	2.46	Call			763.06380	641.489	19.26	0.3885	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,314.06380	1,491.489	19.26	0.6115	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			726.73140	610.697	19.33	0.3744	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,377.73140	1,560.697	19.33	0.6256	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			800.86150	673.657	19.20	0.4030	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			1,334.64610	1,183.507	19.49	0.4784	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			1,471.64610	1,624.507	19.49	0.5216	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			1,292.39880	1,144.570	19.53	0.4673	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			1,529.39880	1,685.570	19.53	0.5327	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			1,251.27240	1,106.709	19.57	0.4563	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			1,588.27240	1,747.709	19.57	0.5437	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			1,589.24950	1,448.216	19.84	0.4829	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			1,857.24950	2,008.216	19.84	0.5171	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			1,548.32010	1,410.482	19.88	0.4740	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			1,916.32010	2,070.482	19.88	0.5260	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			1,631.09050	1,486.850	19.80	0.4919	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			1,799.09050	1,946.850	19.80	0.5081	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			2.33840		2.34520			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.39400		2.40130			0.0000	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Future			2.44840		2.45590			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			2,558.20810	2,488.270	29.80	0.9893	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			6.20810	4.271	29.80	0.0107	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,459.56240	2,389.255	29.50	0.9870	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			7.56240	5.255	29.50	0.0130	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,657.08220	2,587.462	30.10	0.9912	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			5.08220	3.462	30.10	0.0088	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,038.28220	988.158	20.47	0.4983	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,125.28220	1,148.158	20.47	0.5017	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,129.62460	1,077.193	20.37	0.5281	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,016.62460	1,037.193	20.37	0.4719	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,082.64430	1,031.364	20.41	0.5131	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,069.64430	1,091.364	20.41	0.4869	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			1,466.93040	1,412.881	20.98	0.5083	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			1,607.93040	1,628.881	20.98	0.4917	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			1,425.52150	1,372.394	21.03	0.4980	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			1,666.52150	1,688.394	21.03	0.5020	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			1,385.13010	1,332.929	21.08	0.4879	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			1,726.13010	1,748.929	21.08	0.5121	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 DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			1.97160		2.00800			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.01320		2.05040			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.05090		2.08850			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.08570		2.12350			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			24.55340	8.814	23.16	0.0305	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,144.55340	1,492.814	23.16	0.9695	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			20.50330	7.192	23.59	0.0250	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,240.50330	1,591.192	23.59	0.9750	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			17.19220	5.890	24.03	0.0206	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,337.19220	1,689.890	24.03	0.9794	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			601.32050	476.347	20.37	0.3405	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,297.32050	1,544.346	20.37	0.6595	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			570.77660	452.098	20.49	0.3263	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,366.77660	1,620.098	20.49	0.6737	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			541.69140	429.095	20.62	0.3126	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,437.69140	1,697.095	20.62	0.6874	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,083.09230	923.377	20.18	0.4412	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,398.09230	1,614.377	20.18	0.5588	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,046.05770	890.855	20.27	0.4293	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,461.05770	1,681.855	20.27	0.5707	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,010.24410	859.461	20.35	0.4177	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,525.24410	1,750.461	20.35	0.5823	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,407.26390	1,238.778	20.16	0.4777	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,572.26390	1,781.778	20.16	0.5223	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,367.95480	1,204.287	20.24	0.4676	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,632.95480	1,847.287	20.24	0.5324	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,329.69170	1,170.773	20.32	0.4577	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			1,694.69170	1,913.773	20.32	0.5423	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			0.15150		0.15460			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15140		0.15450			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15160		0.15390			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.15220		0.15360			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NGN / R	On	13/06/2016	Foreign Exchange Future			0.07690		0.07840			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.05540		0.05500			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05230		0.05310			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.05090		0.05170			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	11,085
Total NGN / R												0.00	0	11,085
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.62810		10.63710			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.78670		10.79710			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.94010		10.95280			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			11.08860		11.10180			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			0.13790	0.093	31.38	0.0006	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,627.24360	1,618.197	31.28	0.9994	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			0.14360	0.097	31.28	0.0006	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,647.23230	1,638.190	31.48	0.9994	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			0.13230	0.090	31.48	0.0006	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,637.23790	1,628.193	31.38	0.9994	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,376.70860	1,366.861	17.88	0.9190	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			39.60860	40.161	17.88	0.0810	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,367.45200	1,357.604	17.85	0.9176	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			40.35200	40.904	17.85	0.0824	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,358.20870	1,348.361	17.82	0.9163	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			41.10870	41.661	17.82	0.0837	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			611.73260	604.676	17.41	0.5512	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			508.93260	514.576	17.41	0.4488	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			606.88740	599.904	17.42	0.5483	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			514.08740	519.804	17.42	0.4517	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			602.06800	595.159	17.43	0.5455	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			519.26800	525.059	17.43	0.4545	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			686.47100	692.654	17.64	0.4717	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			684.00490	677.037	17.66	0.5260	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			692.20490	698.437	17.66	0.4740	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			692.72020	685.631	17.64	0.5306	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			680.92020	687.031	17.64	0.4694	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			688.27100	681.254	17.64	0.5283	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			1.38550		1.39450			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.40260		1.41180			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.41790		1.42720			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.42980		1.43900			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 PULA / R Future												0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			745.00000	655.000		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			645.00000	555.000		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			545.00000	455.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			82.00000	174.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			118.00000	26.000		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			18.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			0.00000	74.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			172.00000	79.000		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			72.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	21.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			272.00000	179.000		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			190.00000	98.000		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			90.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			0.00000	2.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			10.00000	102.000		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			1.13320		1.11630			0.0000	0.00	0	13,410
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.13710		1.12040			0.0000	28,427.50	25	25
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.14090		1.12440			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.14490		1.12860			0.0000	0.00	0	0
Total QUANTO € / \$ Future												28,427.50	25	13,435
Total QUANTO € / \$												28,427.50	25	13,435
RAIN	On	13/06/2016	Foreign Exchange Future			27,120.64000		27,364.92000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			27,674.42000		27,926.17000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			28,194.18000		28,454.34000			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			11.26400		11.34620			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
SGD / R	On	19/09/2016	Foreign Exchange Future			11.46800		11.55190			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.66280		11.74870			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			1,157.21330	1,074.685	23.61	0.9951	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			1.01330	0.685	23.61	0.0049	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,147.25330	1,064.711	23.49	0.9949	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			1.05330	0.711	23.49	0.0051	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,137.28610	1,054.738	23.38	0.9947	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			1.08610	0.738	23.38	0.0053	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			400.82640	361.234	17.29	0.4630	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			468.92640	513.234	17.29	0.5370	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			396.67830	357.370	17.31	0.4594	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			474.77830	519.370	17.31	0.5406	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			392.56370	353.538	17.32	0.4559	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			480.66370	525.538	17.32	0.5441	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			577.97730	534.889	17.53	0.4872	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			639.27730	682.089	17.53	0.5128	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			573.83120	530.980	17.54	0.4846	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			645.13120	688.180	17.54	0.5154	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			569.71100	527.096	17.56	0.4821	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			651.01100	694.296	17.56	0.5179	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			5.25150		5.28110			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.22940		5.25460			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			5.21570		5.23960			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			521.83530	492.046	24.68	0.9924	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			0.73530	0.546	24.68	0.0076	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			511.87780	482.083	24.40	0.9918	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			0.77780	0.583	24.40	0.0082	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			501.92330	472.122	24.13	0.9912	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			0.82330	0.622	24.13	0.0088	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			167.21360	154.291	15.26	0.4794	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			182.61360	194.891	15.26	0.5206	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			176.43450	163.104	15.24	0.4976	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			171.83450	183.704	15.24	0.5024	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			171.77910	158.652	15.25	0.4885	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			177.17910	189.252	15.25	0.5115	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			222.29940	209.350	15.82	0.4750	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			272.69940	283.650	15.82	0.5250	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			218.02920	205.282	15.84	0.4687	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			278.42920	289.582	15.84	0.5313	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			213.82370	201.277	15.85	0.4623	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			284.22370	295.577	15.85	0.5377	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.44740		1.47640			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.38410		1.39400			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.30390		1.32960			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.25650		1.28570			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												2,104,111,527.00	133,736	1,408,131
Total Options												13,137,352.16	41,375	2,181,313
Grand Total:												2,117,248,879.16	175,111	3,589,444