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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/06/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/06/2016 Foreign Exchange Future			15.11320		14.82750			0.0000	3,453,925,388.40	228,537	102,517
\$ / R On 14/06/2016 Foreign Exchange Future			15.11320		14.82160			0.0000	0.00	0	0
\$ / R On 15/06/2016 Foreign Exchange Future			15.11170		14.82410			0.0000	0.00	0	0
\$ / R On 17/06/2016 Foreign Exchange Future			15.11680		14.82920			0.0000	0.00	0	0
\$ / R On 21/06/2016 Foreign Exchange Future			15.12710		14.83930			0.0000	0.00	0	0
\$ / R On 24/06/2016 Foreign Exchange Future			15.13600		14.84850			0.0000	0.00	0	0
\$ / R On 28/06/2016 Foreign Exchange Future			15.14860		14.86090			0.0000	0.00	0	0
\$ / R On 29/06/2016 Foreign Exchange Future			15.15170		14.86400			0.0000	0.00	0	0
\$ / R On 30/06/2016 Foreign Exchange Future			15.15490		14.86710			0.0000	0.00	0	1,013
\$ / R On 01/07/2016 Foreign Exchange Future			15.15800		14.87020			0.0000	0.00	0	0
\$ / R On 05/07/2016 Foreign Exchange Future			15.17060		14.88260			0.0000	0.00	0	0
\$ / R On 12/07/2016 Foreign Exchange Future			15.19270		14.90420			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			15.20200		14.91320			0.0000	0.00	0	370
\$ / R On 26/07/2016 Foreign Exchange Future			15.23530		14.94570			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			15.23830		14.94870			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			15.24130		14.95160			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			15.24430		14.95460			0.0000	0.00	0	1,841
\$ / R On 05/08/2016 Foreign Exchange Future			15.26540		14.97520			0.0000	0.00	0	1,900
\$ / R On 11/08/2016 Foreign Exchange Future			15.28360		14.99300			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			15.29560		15.00480			0.0000	0.00	0	105
\$ / R On 16/08/2016 Foreign Exchange Future			15.29860		15.00770			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/08/2016	Foreign Exchange Future			15.30160		15.01060			0.0000	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Future			15.30460		15.01360			0.0000	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Future			15.31940		15.02830			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.32840		15.03710			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.33730		15.04590			0.0000	0.00	0	3,367
\$ / R	On	06/09/2016	Foreign Exchange Future			15.36110		15.06940			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.36700		15.07530			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.37000		15.07820			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.38190		15.09000			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.38800		15.09600			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.40020		15.10800			0.0000	1,692,866,985.00	109,925	590,267
\$ / R	On	28/09/2016	Foreign Exchange Future			15.42780		15.13500			0.0000	13,885,020.00	900	900
\$ / R	On	26/10/2016	Foreign Exchange Future			15.51370		15.21900			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			15.55050		15.25500			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			15.58110		15.28510			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.61490		15.31810			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.66390		15.36620			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.67960		15.38160			0.0000	628,140,455.60	40,061	101,078
\$ / R	On	13/03/2017	Foreign Exchange Future			15.94310		15.63990			0.0000	8,449,843.00	530	12,670
\$ / R	On	19/06/2017	Foreign Exchange Future			16.24220		15.92810			0.0000	4,726,090,387.20	290,976	155,289
\$ / R	On	18/09/2017	Foreign Exchange Future			16.28480		15.96970			0.0000	0.00	0	1,670
\$ / R	On	18/12/2017	Foreign Exchange Future			16.32750		16.01130			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			16.37010		16.05290			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.43650		16.12460			0.0000	0.00	0	70
Total \$ / R Future												10,523,358,079.20	670,929	976,082
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,667.50000	2,953.200	22.04	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			0.00000	0.000	22.04	0.0000	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,917.50010	2,203.200	28.41	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			0.00010	0.000	28.41	0.0000	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,827.50030	2,113.200	29.17	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			0.00030	0.000	29.17	0.0000	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,527.52720	1,813.200	31.72	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			0.02720	0.000	31.72	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,297.64570	1,583.215	33.67	0.9999	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			0.14570	0.015	33.67	0.0001	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,627.50740	1,913.200	30.87	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			0.00740	0.000	30.87	0.0000	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,537.52400	1,823.200	31.63	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			0.02400	0.000	31.63	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			634.02240	913.717	26.46	0.9955	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			6.52240	0.517	26.46	0.0045	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,517.53070	1,803.200	31.80	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			0.03070	0.000	31.80	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,327.62180	1,613.210	33.41	0.9999	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			0.12180	0.010	33.41	0.0001	0.00	0	545

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	14.43	Call		417.86710	684.954	23.67	0.9849	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put		20.36710	1.754	23.67	0.0151	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call		829.74820	1,113.405	29.06	0.9982	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put		2.24820	0.205	29.06	0.0018	0.00	0	32,394
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call		731.41880	1,013.523	27.76	0.9972	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put		3.91880	0.323	27.76	0.0028	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call		355.91310	615.868	22.93	0.9774	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put		28.41310	2.668	22.93	0.0226	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call		585.89250	863.860	25.81	0.9942	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put		8.39250	0.660	25.81	0.0058	0.00	0	28,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Call		445.11810	714.666	23.98	0.9873	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Put		17.61810	1.466	23.98	0.0127	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call		169.98160	384.473	20.41	0.9131	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put		82.48160	11.273	20.41	0.0869	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call		399.91780	665.177	23.46	0.9830	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put		22.41780	1.977	23.46	0.0170	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Call		391.01360	655.299	23.35	0.9820	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Put		23.51360	2.099	23.35	0.0180	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call		132.65180	329.282	19.79	0.8803	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put		105.15180	16.082	19.79	0.1197	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call		226.21230	460.186	21.25	0.9440	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put		58.71230	6.986	21.25	0.0560	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call		197.24070	422.079	20.83	0.9302	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put		69.74070	8.879	20.83	0.0698	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call		67.89450	193.450	18.11	0.7353	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put		200.39450	40.250	18.11	0.2647	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call		163.45360	375.164	20.31	0.9083	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put		85.95360	11.964	20.31	0.0917	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call		144.59560	347.492	20.00	0.8923	0.00	0	23,510
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put		97.09560	14.292	20.00	0.1077	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call		38.04540	97.655	16.64	0.5261	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put		310.54540	84.455	16.64	0.4739	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		105.10860	284.741	19.26	0.8449	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		127.60860	21.541	19.26	0.1551	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		76.64700	217.241	18.42	0.7699	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		179.14700	34.041	18.42	0.2301	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Call		4.84190	9.579	23.35	0.0685	0.00	0	35,521
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Put		777.34190	496.379	23.35	0.9315	0.00	0	2,509
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call		65.18660	185.737	18.00	0.7229	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put		207.68660	42.537	18.00	0.2771	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		57.65030	163.312	17.69	0.6833	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		230.15030	50.112	17.69	0.3167	0.00	0	34,400
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call		1.17560	2.220	27.15	0.0167	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put		1,103.67560	819.020	27.15	0.9833	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		20.25070	48.218	18.65	0.3000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		442.75070	185.018	18.65	0.7000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	15.50	Call			7.20890	14.920	22.01	0.1044	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.50	Put			679.70890	401.720	22.01	0.8956	0.00	0	66,500
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			0.58590	0.836	28.09	0.0067	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,273.08590	987.636	28.09	0.9933	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			2.52300	5.131	25.36	0.0373	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			925.02300	641.931	25.36	0.9627	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			1.33280	2.632	26.99	0.0196	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			1,073.83280	789.432	26.99	0.9804	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			0.35060	0.392	28.80	0.0033	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,402.85060	1,117.192	28.80	0.9967	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			0.87970	1.489	27.54	0.0116	0.00	0	67,150
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			1,173.37970	888.289	27.54	0.9884	0.00	0	44,105
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			0.71710	1.116	27.81	0.0088	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			1,223.21710	937.916	27.81	0.9912	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			0.23020	0.206	29.40	0.0018	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,512.73020	1,227.006	29.40	0.9982	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			0.44340	0.556	28.47	0.0046	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,342.94340	1,057.356	28.47	0.9954	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			0.39410	0.467	28.63	0.0039	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,372.89410	1,087.267	28.63	0.9961	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			0.13940	0.060	30.56	0.0005	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,722.63940	1,436.860	30.56	0.9995	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			0.31220	0.329	28.96	0.0028	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,432.81220	1,147.129	28.96	0.9972	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			0.26780	0.260	29.18	0.0022	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			1,472.76780	1,187.060	29.18	0.9978	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			0.10860	0.043	31.99	0.0004	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			1,842.60860	1,556.843	31.99	0.9996	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			0.15560	0.081	30.28	0.0007	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,672.65560	1,386.881	30.28	0.9993	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			0.14560	0.068	30.45	0.0006	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,702.64560	1,416.868	30.45	0.9994	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			0.06760	0.037	36.25	0.0003	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,102.56760	1,816.837	36.25	0.9997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			0.11780	0.044	31.33	0.0004	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,802.61780	1,516.844	31.33	0.9996	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			0.11310	0.044	31.66	0.0004	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,822.61310	1,536.844	31.66	0.9996	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			0.05580	0.035	38.21	0.0003	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			2,222.55580	1,936.835	38.21	0.9997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			0.08330	0.039	34.28	0.0003	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,982.58330	1,696.839	34.28	0.9997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			0.06880	0.037	36.08	0.0003	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			2,092.56880	1,806.837	36.08	0.9997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			0.02320	0.033	50.34	0.0002	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,962.52320	2,676.833	50.34	0.9998	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call		0.06540	0.036	36.57	0.0003	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		2,122.56540	1,836.836	36.57	0.9997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		0.06040	0.036	37.39	0.0003	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put		2,172.56040	1,886.836	37.39	0.9997	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call		0.07370	0.038	56.66	0.0002	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put		3,322.57370	3,036.838	56.66	0.9998	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		0.05500	0.035	38.38	0.0003	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		2,232.55500	1,946.835	38.38	0.9997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call		0.05260	0.035	38.87	0.0003	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put		2,262.55260	1,976.835	38.87	0.9997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		0.21480	0.099	67.86	0.0004	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		3,772.71480	3,486.899	67.86	0.9996	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		0.04690	0.033	53.78	0.0002	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		3,172.54690	2,886.833	53.78	0.9998	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		0.05840	0.034	54.92	0.0002	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		3,242.55840	2,956.834	54.92	0.9998	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call		0.43660	0.188	77.82	0.0007	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put		4,172.93660	3,886.988	77.82	0.9993	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		0.07800	0.040	57.15	0.0002	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		3,342.57800	3,056.840	57.15	0.9998	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call		0.16720	0.079	64.87	0.0003	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put		3,652.66720	3,366.879	64.87	0.9997	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call		1.65990	2.689	28.03	0.0170	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put		1,270.05990	979.489	28.03	0.9830	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call		326.63340	583.620	24.23	0.9379	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put		45.03340	10.420	24.23	0.0621	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	15.00	Call		70.82320	187.944	19.59	0.6469	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	15.00	Put		249.22320	74.744	19.59	0.3531	0.00	0	2,000
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call		284.35930	522.925	23.37	0.8940	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put		70.25930	21.225	23.37	0.1060	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.17	Call		57.52040	146.600	20.55	0.4565	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.17	Put		398.32040	199.800	20.55	0.5435	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Call		9.71950	33.157	21.29	0.1464	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Put		780.51950	516.357	21.29	0.8536	0.00	0	15,000
\$ / R	On	17/06/2016	Foreign Exchange Option	15.61	Call		9.45090	31.866	21.31	0.1416	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.61	Put		790.25090	525.066	21.31	0.8584	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	14.80	Call		187.41180	375.242	20.88	0.7725	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	14.80	Put		158.21180	58.442	20.88	0.2275	0.00	0	15,000
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call		366.56060	594.481	18.52	0.8859	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put		87.26060	27.381	18.52	0.1141	0.00	0	1,000
\$ / R	On	21/06/2016	Foreign Exchange Option	15.00	Call		138.25920	272.623	19.44	0.6052	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	15.00	Put		298.95920	145.523	19.44	0.3948	0.00	0	6,000
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call		4.09580	7.798	24.58	0.0283	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put		1,765.59580	1,481.798	24.58	0.9717	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		3.87280	7.294	24.71	0.0266	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		1,795.37280	1,511.294	24.71	0.9734	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	24/06/2016	Foreign Exchange Option	15.17	Call			115.16130	221.322	20.10	0.4851	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			436.66130	255.322	20.10	0.5149	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			4.91960	9.245	22.26	0.0321	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,764.01960	1,480.645	22.26	0.9679	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			2.50350	4.364	24.21	0.0153	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,181.60350	1,895.764	24.21	0.9847	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,060.94110	3,348.632	30.98	0.9999	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			0.04110	0.032	30.98	0.0001	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,368.24240	1,652.429	23.73	0.9865	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			7.34240	3.829	23.73	0.0135	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call			416.46280	631.447	19.07	0.8223	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put			135.56280	62.847	19.07	0.1777	0.00	0	1,000
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			340.32680	532.995	19.32	0.7510	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			196.32680	101.295	19.32	0.2490	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call			644.97330	896.709	19.57	0.9042	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put			67.87330	31.809	19.57	0.0958	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Call			59.74530	115.695	20.95	0.2583	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Put			869.54530	637.695	20.95	0.7417	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Call			40.45600	83.375	21.30	0.1981	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Put			1,020.25600	775.375	21.30	0.8019	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			456.65230	664.497	19.03	0.7866	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			174.05230	93.897	19.03	0.2134	0.00	0	1,000
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Call			522.16070	742.755	18.94	0.8256	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Put			139.56070	72.155	18.94	0.1744	0.00	0	22,600
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call			133.09990	219.748	20.26	0.3643	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put			768.89990	567.048	20.26	0.6357	0.00	0	12,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			493.12890	696.235	19.02	0.7613	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			208.92890	123.535	19.02	0.2387	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			280.92600	428.689	19.44	0.5809	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			416.72600	275.990	19.44	0.4191	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			402.18610	581.017	19.31	0.6756	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			308.98610	199.017	19.31	0.3244	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			5.62910	9.330	23.87	0.0202	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,249.92910	2,964.030	23.87	0.9798	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			49.75040	84.075	21.89	0.1434	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,704.05040	1,448.775	21.89	0.8566	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,473.50450	1,754.821	19.39	0.9621	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			24.80450	16.521	19.39	0.0379	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			24.72410	44.036	22.65	0.0809	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,206.02410	1,935.735	22.65	0.9191	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			15.60450	28.529	23.04	0.0550	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,516.90450	2,240.229	23.04	0.9450	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,149.84000	3,439.055	24.95	0.9981	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			1.14000	0.755	24.95	0.0019	0.00	0	250
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			500.63350	684.842	19.07	0.6841	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			329.03350	223.542	19.07	0.3159	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	29/07/2016	Foreign Exchange Option	15.86	Call			147.10260	224.134	20.64	0.3136	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			1,052.50260	839.834	20.64	0.6864	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			395.36000	546.483	19.35	0.5721	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			520.16000	381.083	19.35	0.4279	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			437.40750	600.060	19.25	0.6065	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			462.20750	334.660	19.25	0.3935	0.00	0	5,000
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,303.80620	2,591.635	21.43	0.9838	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			10.80620	8.035	21.43	0.0162	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			280.17070	392.971	19.84	0.4416	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			807.17070	629.371	19.84	0.5584	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			98.91570	147.360	21.59	0.1971	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,704.11570	1,461.760	21.59	0.8029	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			227.34710	320.714	20.25	0.3686	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			1,029.64710	832.114	20.25	0.6314	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			225.19310	317.156	20.32	0.3630	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,054.59310	855.556	20.32	0.6370	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			47.35960	73.178	22.81	0.1056	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,426.75960	2,161.578	22.81	0.8944	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			194.61110	275.917	20.60	0.3234	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			1,191.01110	981.317	20.60	0.6766	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			160.85940	228.197	21.04	0.2696	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			1,442.55940	1,218.797	21.04	0.7304	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			38.96830	59.191	23.58	0.0818	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,931.86830	2,660.790	23.58	0.9182	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,240.94840	3,531.195	22.76	0.9947	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			3.84840	2.795	22.76	0.0053	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,592.84540	1,867.716	18.85	0.9345	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			55.74540	39.316	18.85	0.0655	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			47.92920	72.221	23.24	0.0978	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,710.82920	2,443.820	23.24	0.9022	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			493.58720	647.464	19.09	0.5752	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			587.68720	450.164	19.09	0.4248	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,460.04830	1,721.648	18.13	0.9083	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			90.64830	60.548	18.13	0.0917	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			62.94410	91.808	23.17	0.1134	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,733.54410	2,470.708	23.17	0.8866	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			59.95620	87.625	23.26	0.1087	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,790.55620	2,526.525	23.26	0.8913	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,634.15960	1,906.492	18.47	0.9291	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			64.75960	45.392	18.47	0.0709	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,402.02490	1,657.075	18.00	0.8969	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			106.72490	70.075	18.00	0.1031	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			94.89540	135.498	22.53	0.1579	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,319.59540	2,068.498	22.53	0.8421	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			186.20910	254.525	21.26	0.2692	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			1,608.00910	1,384.525	21.26	0.7308	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			65.25190	94.638	23.28	0.1142	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,787.05190	2,524.638	23.28	0.8858	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,647.48250	1,917.834	18.46	0.9270	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			69.28250	47.834	18.46	0.0730	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			607.82700	775.403	18.90	0.6200	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			529.62700	405.403	18.90	0.3800	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			38.85670	55.026	24.68	0.0678	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,658.85670	3,383.126	24.68	0.9322	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			649.79360	820.438	18.77	0.6351	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			509.79360	388.538	18.77	0.3649	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,861.41390	2,136.714	18.72	0.9414	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			55.41390	38.714	18.72	0.0586	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,852.24670	2,127.300	18.71	0.9407	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			56.24670	39.301	18.71	0.0593	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,843.09030	2,117.896	18.69	0.9399	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			57.09030	39.896	18.69	0.0601	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,514.34570	1,773.644	18.13	0.8988	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			106.34570	73.444	18.13	0.1012	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			1,126.14620	1,355.198	18.14	0.8154	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			218.14620	154.998	18.14	0.1846	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			866.12730	1,063.839	18.36	0.7260	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			358.12730	263.639	18.36	0.2740	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			808.96790	998.440	18.46	0.7012	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			400.96790	298.240	18.46	0.2988	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,857.67370	2,132.007	18.59	0.9383	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			59.67370	41.807	18.59	0.0617	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			455.27350	584.565	19.54	0.4954	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			847.27350	684.365	19.54	0.5046	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			422.88970	545.532	19.70	0.4711	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			914.88970	745.331	19.70	0.5289	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			926.14990	1,132.921	18.31	0.7497	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			318.14990	232.721	18.31	0.2503	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call			0.00000	412.225	20.34	0.3807	82,857.25	201	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put			0.00000	1,012.025	20.34	0.6193	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			257.44910	340.779	20.79	0.3272	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,419.44910	1,210.579	20.79	0.6728	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			654.47390	822.247	18.85	0.6237	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			546.47390	422.047	18.85	0.3763	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			215.72500	287.977	21.19	0.2849	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,617.72500	1,397.777	21.19	0.7151	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			195.87800	262.942	21.41	0.2640	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			1,727.87800	1,502.742	21.41	0.7360	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			392.65960	508.883	19.86	0.4474	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			984.65960	808.683	19.86	0.5526	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			187.13870	252.157	21.51	0.2548	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			1,779.13870	1,551.957	21.51	0.7452	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	16.86	Call			165.70950	225.592	21.79	0.2318	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,917.70950	1,685.392	21.79	0.7682	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			240.90890	319.918	20.94	0.3107	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,492.90890	1,279.718	20.94	0.6893	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			102.35250	142.865	22.72	0.1564	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,494.35250	2,242.665	22.72	0.8436	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			88.25630	123.978	23.01	0.1380	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,680.25630	2,423.778	23.01	0.8620	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			192.92010	259.293	21.45	0.2609	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,744.92010	1,519.093	21.45	0.7391	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,866.79540	2,141.383	18.60	0.9391	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			58.79540	41.183	18.60	0.0609	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			30.41270	42.190	26.41	0.0497	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,472.41270	4,191.990	26.41	0.9503	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			149.02300	204.452	22.01	0.2131	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,041.02300	1,804.252	22.01	0.7869	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,921.74780	2,197.809	18.68	0.9438	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			53.74780	37.609	18.68	0.0562	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,875.92690	2,150.767	18.62	0.9399	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			57.92690	40.567	18.62	0.0601	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			73.41770	101.570	23.73	0.1104	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,188.41770	2,923.770	23.73	0.8896	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			67.42320	91.625	23.95	0.1005	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,342.42320	3,073.825	23.95	0.8995	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,341.57350	3,633.408	21.16	0.9910	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			6.57350	5.608	21.16	0.0090	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,723.95290	1,990.432	18.35	0.9155	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			88.95290	62.632	18.35	0.0845	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,833.00480	2,095.033	18.09	0.9042	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			114.00480	81.333	18.09	0.0958	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			97.06340	121.816	24.28	0.1148	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,648.06340	3,378.116	24.28	0.8852	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			94.02600	117.951	24.45	0.1112	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,725.02600	3,454.251	24.45	0.8888	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,427.67490	3,721.143	19.96	0.9890	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			8.67490	7.443	19.96	0.0110	0.00	0	250
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			408.30030	504.543	20.82	0.3769	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,513.30030	1,314.043	20.82	0.6231	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			897.86070	1,075.348	18.90	0.6501	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			592.86070	474.848	18.90	0.3499	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			421.99520	521.191	20.73	0.3868	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,466.99520	1,270.691	20.73	0.6132	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			664.15020	803.064	19.74	0.5224	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			979.05020	821.964	19.74	0.4776	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			301.13740	374.896	21.90	0.2861	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,106.03740	1,883.796	21.90	0.7139	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			2,117.72920	2,383.543	17.53	0.9262	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			92.62920	62.443	17.53	0.0738	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,528.54210	3,824.291	18.88	0.9872	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			10.44210	9.391	18.88	0.0128	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,954.19880	2,211.573	17.62	0.8975	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			136.09880	96.673	17.62	0.1025	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			123.58230	148.074	25.16	0.1202	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,205.48230	3,933.174	25.16	0.8798	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,759.31130	3,045.457	16.34	0.9708	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			33.11130	21.557	16.34	0.0292	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,750.00990	3,035.940	16.36	0.9702	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			33.80990	22.040	16.36	0.0298	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,740.72080	3,026.432	16.37	0.9696	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			34.52080	22.532	16.37	0.0304	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,191.69110	2,457.647	17.67	0.9103	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			120.09110	88.047	17.67	0.0897	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,158.40470	2,422.871	17.70	0.9061	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			126.80470	93.271	17.70	0.0939	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,877.83070	2,128.730	18.00	0.8642	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			11.81810	10.880	18.42	0.0141	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			105.92430	77.090	17.59	0.0806	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,208.43080	2,475.118	17.65	0.9124	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			116.83080	85.518	17.65	0.0876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			61.38700	81.392	26.42	0.0664	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,979.78700	5,701.792	26.42	0.9336	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,593.41810	3,890.480	18.42	0.9859	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,650.55160	7,361.067	26.42	0.9717	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			1.80120	2.749	26.42	0.0032	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,560.20120	11,263.149	26.42	0.9968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			77.26140	101.409	26.42	0.0802	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,595.66140	5,321.809	26.42	0.9198	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,267.52430	2,536.690	17.59	0.9194	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,691.36820	5,416.416	26.42	0.9235	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			63.55580	84.140	26.42	0.0684	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,921.95580	5,644.539	26.42	0.9316	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			108.35430	140.083	26.42	0.1053	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,026.75430	4,760.483	26.42	0.8947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			22.15160	30.667	26.42	0.0283	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,083.19090	4,816.081	26.42	0.8975	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			81.78880	107.080	26.42	0.0840	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,500.18880	5,227.480	26.42	0.9160	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			131.46040	166.201	26.32	0.1218	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,699.86040	4,436.601	26.32	0.8782	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			72.96820	96.016	26.42	0.0765	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,820.79630	4,557.763	26.42	0.8840	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			117.10720	150.866	26.42	0.1120	0.00	0	6,600

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	20.16	Put			4,895.50720	4,631.266	26.42	0.8880	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			150.63800	177.444	25.84	0.1304	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,469.03800	4,197.844	25.84	0.8696	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			104.79090	135.681	26.42	0.1025	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,515.00970	4,245.491	25.93	0.8714	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			141.90560	172.336	26.05	0.1265	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,570.30560	4,302.736	26.05	0.8735	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			185.42030	217.006	24.47	0.1602	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,803.82030	3,537.406	24.47	0.8398	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			122.39630	157.363	26.42	0.1160	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,945.86650	3,677.771	24.76	0.8470	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			172.47910	201.329	24.96	0.1485	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,040.87910	3,771.729	24.96	0.8515	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			220.22120	260.213	23.43	0.1914	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,288.62120	3,030.613	23.43	0.8086	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			146.60970	175.091	25.93	0.1286	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,700.03870	3,434.936	24.25	0.8342	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			186.52730	218.345	24.43	0.1612	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,784.92730	3,518.745	24.43	0.8388	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			252.36760	307.318	22.93	0.2217	430,244.64	1,400	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,930.76760	2,687.718	22.93	0.7783	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			177.46650	207.371	24.76	0.1530	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			2,966.41720	2,722.457	22.98	0.7817	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			223.15070	264.637	23.37	0.1943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,251.55070	2,995.037	23.37	0.8057	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			297.18060	361.266	22.47	0.2550	361,266.20	1,000	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,605.58060	2,371.666	22.47	0.7450	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			191.63870	224.536	24.25	0.1658	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,877.47100	2,635.807	22.86	0.7732	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			255.69370	311.332	22.90	0.2242	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			2,904.09370	2,661.732	22.90	0.7758	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			323.70990	393.060	22.23	0.2740	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,442.10990	2,213.460	22.23	0.7260	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			248.01720	302.057	22.98	0.2183	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,450.64850	2,221.711	22.24	0.7270	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			301.19920	366.089	22.43	0.2579	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			2,579.59920	2,346.490	22.43	0.7421	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			424.60410	512.838	21.48	0.3420	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,953.00410	1,743.238	21.48	0.6580	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			259.07100	315.407	22.86	0.2268	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			1,985.16440	1,774.211	21.54	0.6630	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			414.82920	501.520	21.55	0.3357	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,993.22920	1,781.920	21.55	0.6643	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			470.68330	565.784	21.17	0.3707	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,779.08330	1,576.184	21.17	0.6293	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			322.24850	391.311	22.24	0.2730	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,833.86390	1,628.714	21.27	0.6387	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			440.77280	531.436	21.37	0.3522	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,889.17280	1,681.836	21.37	0.6478	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			521.38080	624.708	20.86	0.4015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,609.78080	1,415.108	20.86	0.5985	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			416.76440	503.811	21.54	0.3370	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,655.53930	1,458.412	20.94	0.6071	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			502.48860	602.553	20.97	0.3901	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,670.88860	1,472.954	20.97	0.6099	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			649.06140	774.269	20.22	0.4742	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,267.46140	1,094.669	20.22	0.5258	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			455.46390	548.314	21.27	0.3613	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,409.46840	1,226.473	20.48	0.5579	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			538.55490	644.809	20.76	0.4117	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,556.95490	1,365.209	20.76	0.5883	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			713.30920	849.277	19.96	0.5078	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,131.70920	969.677	19.96	0.4922	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			507.13930	608.012	20.94	0.3929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,138.30280	975.764	19.97	0.4939	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			693.18270	826.064	20.04	0.4976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,171.58270	1,006.464	20.04	0.5024	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			823.23880	975.854	19.60	0.5605	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			941.63880	796.254	19.60	0.4395	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			591.06840	706.073	20.48	0.4421	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			984.60110	835.144	19.68	0.4520	2,249,879.28	2,694	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			755.44370	897.685	19.81	0.5286	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,053.84370	898.085	19.81	0.4714	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			950.59140	1,119.820	19.24	0.6150	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			768.99140	640.220	19.24	0.3850	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			709.90280	845.364	19.97	0.5061	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			774.45160	645.135	19.25	0.3868	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			863.39290	1,021.901	19.48	0.5785	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			881.79290	742.301	19.48	0.4215	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,090.90170	1,276.079	18.90	0.6685	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			619.30170	506.479	18.90	0.3315	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			796.20110	944.744	19.68	0.5480	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			653.88120	537.181	18.98	0.3444	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,045.54810	1,225.742	19.00	0.6519	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			663.94810	546.142	19.00	0.3481	0.00	0	28,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,242.73670	1,443.954	18.58	0.7196	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			491.13670	394.354	18.58	0.2804	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			946.05160	1,114.735	19.25	0.6132	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			521.63340	420.505	18.65	0.2930	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,148.59370	1,339.891	18.77	0.6887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			566.99370	460.291	18.77	0.3113	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,511.66570	1,741.399	18.33	0.7916	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			330.06570	261.799	18.33	0.2084	0.00	0	125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,055.48120	1,236.781	18.98	0.6556	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			339.61860	269.908	18.35	0.2131	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,318.87000	1,530.128	18.50	0.7421	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			437.27000	350.528	18.50	0.2579	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,035.97300	2,294.509	17.83	0.8892	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			154.37300	114.909	17.83	0.1108	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,203.23340	1,400.105	18.65	0.7070	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			196.23070	149.130	18.00	0.1358	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,652.47800	1,891.522	18.21	0.8222	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			270.87800	211.922	18.21	0.1778	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,200.05400	2,466.375	17.66	0.9114	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			118.45400	86.775	17.66	0.0886	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,491.21860	1,719.509	18.35	0.7869	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,195.26910	1,369.551	19.41	0.6199	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			915.36910	786.451	19.41	0.3801	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,053.73740	1,212.985	19.83	0.5696	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,113.83740	969.885	19.83	0.4304	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,038.15520	1,195.776	19.88	0.5638	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,138.25520	992.676	19.88	0.4362	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			716.89810	832.935	21.08	0.4295	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,826.99810	1,639.835	21.08	0.5705	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			656.41260	763.814	21.39	0.4005	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,016.51260	1,820.714	21.39	0.5995	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			399.89140	471.112	23.06	0.2668	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,189.99140	2,958.012	23.06	0.7332	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			398.56540	469.569	23.07	0.2660	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,198.66540	2,966.469	23.07	0.7340	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			336.19520	392.171	23.69	0.2271	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,696.29520	3,449.071	23.69	0.7729	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			305.87060	353.310	24.24	0.2059	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,045.97060	3,790.210	24.24	0.7941	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,204.15330	1,379.355	19.38	0.6229	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			904.25330	776.256	19.38	0.3771	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,199.70570	1,374.448	19.40	0.6214	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			909.80570	781.348	19.40	0.3786	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			157.41080	200.052	26.48	0.1215	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,937.51080	5,676.952	26.48	0.8785	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,254.20570	1,434.484	19.25	0.6395	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			844.30570	721.384	19.25	0.3605	0.00	0	90
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			475.98280	539.192	24.30	0.2534	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,257.88280	4,006.992	24.30	0.7466	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,458.38770	1,641.221	19.57	0.6276	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,060.28770	929.021	19.57	0.3724	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,353.70650	1,526.874	19.87	0.5964	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			1,205.60650	1,064.674	19.87	0.4036	0.00	0	3,155

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			687.19750	787.548	22.53	0.3546	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			2,909.09750	2,695.348	22.53	0.6454	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,774.26830	1,989.698	19.03	0.7080	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			736.16830	637.498	19.03	0.2920	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,467.13230	1,650.752	19.54	0.6301	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,049.03230	918.552	19.54	0.3699	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,462.75610	1,645.976	19.56	0.6288	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,054.65610	923.776	19.56	0.3712	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			3,077.73080	3,357.975	17.03	0.9159	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			149.63080	115.775	17.03	0.0841	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,025.00280	1,147.674	21.71	0.4422	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,445.30280	2,252.874	21.71	0.5578	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,030.06380	1,153.267	21.69	0.4439	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,430.36380	2,238.467	21.69	0.5561	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,027.52950	1,150.470	21.70	0.4431	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,437.82950	2,245.670	21.70	0.5569	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,213.89410	1,341.485	21.64	0.4669	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,502.59410	2,313.985	21.64	0.5331	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,211.17220	1,338.523	21.65	0.4661	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,509.87220	2,321.023	21.65	0.5339	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,216.61560	1,344.463	21.63	0.4677	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,495.31560	2,306.963	21.63	0.5323	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,313.47890	1,438.235	21.78	0.4660	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,760.57890	2,568.135	21.78	0.5340	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,310.79430	1,435.333	21.79	0.4653	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,767.89430	2,575.233	21.79	0.5347	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,316.16170	1,441.152	21.77	0.4668	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,753.26170	2,561.052	21.77	0.5332	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,419.23820	1,539.479	21.90	0.4673	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,994.63820	2,802.979	21.90	0.5327	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,416.61580	1,536.617	21.91	0.4666	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,002.01580	2,810.117	21.91	0.5334	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,421.90300	1,542.348	21.90	0.4680	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,987.30300	2,795.848	21.90	0.5320	0.00	0	0
Total \$ / R Option												3,124,247.37	5,295	2,009,548
Total \$ / R												10,526,482,326.57	676,224	2,985,630
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.11320		14.82750			0.0000	392,943.20	26	284
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.40020		15.10800			0.0000	200,202.60	13	690
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.67960		15.38160			0.0000	47,038.80	3	72
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.94310		15.63990			0.0000	0.00	0	51
Total \$ / R MAXI Future												640,184.60	42	1,097
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			138,758.47610	167,320.405	32.90	1.0000	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			8.47610	0.405	32.90	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R	MAXI	On	13/06/2016	Foreign Exchange	Option	13.45	Call		137,759.00100	166,320.473	32.98	1.0000	0.00	0	0
\$ / R	MAXI	On	13/06/2016	Foreign Exchange	Option	13.45	Put	9.00100	0.473	32.98	0.0000	0.00	0	0	0
\$ / R	MAXI	On	13/06/2016	Foreign Exchange	Option	13.46	Call	136,759.55810	165,320.552	33.07	0.9999	0.00	0	0	0
\$ / R	MAXI	On	13/06/2016	Foreign Exchange	Option	13.46	Put	9.55810	0.552	33.07	0.0001	0.00	0	0	0
\$ / R	MAXI	On	19/09/2016	Foreign Exchange	Option	14.99	Call	65,922.09830	82,770.975	18.84	0.6263	0.00	0	0	0
\$ / R	MAXI	On	19/09/2016	Foreign Exchange	Option	14.99	Put	54,122.09830	41,750.975	18.84	0.3737	0.00	0	0	0
\$ / R	MAXI	On	19/09/2016	Foreign Exchange	Option	15.00	Call	65,447.39260	82,224.687	18.85	0.6237	0.00	0	0	0
\$ / R	MAXI	On	19/09/2016	Foreign Exchange	Option	15.00	Put	54,647.39260	42,204.687	18.85	0.3763	0.00	0	0	0
\$ / R	MAXI	On	19/09/2016	Foreign Exchange	Option	15.01	Call	64,975.41250	81,680.883	18.87	0.6210	0.00	0	0	0
\$ / R	MAXI	On	19/09/2016	Foreign Exchange	Option	15.01	Put	55,175.41250	42,660.883	18.87	0.3790	0.00	0	0	0
\$ / R	MAXI	On	19/12/2016	Foreign Exchange	Option	14.99	Call	104,798.65740	122,801.507	18.92	0.6541	0.00	0	0	0
\$ / R	MAXI	On	19/12/2016	Foreign Exchange	Option	14.99	Put	65,638.65740	53,841.507	18.92	0.3459	0.00	0	0	0
\$ / R	MAXI	On	19/12/2016	Foreign Exchange	Option	15.00	Call	104,308.75740	122,254.366	18.93	0.6523	0.00	0	0	0
\$ / R	MAXI	On	19/12/2016	Foreign Exchange	Option	15.00	Put	66,148.75740	54,294.366	18.93	0.3477	0.00	0	0	0
\$ / R	MAXI	On	19/12/2016	Foreign Exchange	Option	15.01	Call	103,820.46910	121,709.311	18.94	0.6504	0.00	0	0	0
\$ / R	MAXI	On	19/12/2016	Foreign Exchange	Option	15.01	Put	66,660.46910	54,749.311	18.94	0.3496	0.00	0	0	0
\$ / R	MAXI	On	13/03/2017	Foreign Exchange	Option	17.00	Call	65,641.26390	76,381.443	21.39	0.4005	0.00	0	0	0
\$ / R	MAXI	On	13/03/2017	Foreign Exchange	Option	17.00	Put	201,651.26390	182,071.443	21.39	0.5995	0.00	0	0	0
\$ / R	MAXI	On	13/03/2017	Foreign Exchange	Option	17.01	Call	65,411.59200	76,118.813	21.40	0.3994	0.00	0	0	0
\$ / R	MAXI	On	13/03/2017	Foreign Exchange	Option	17.01	Put	202,421.59200	182,808.813	21.40	0.6006	0.00	0	0	0
\$ / R	MAXI	On	13/03/2017	Foreign Exchange	Option	16.99	Call	65,871.37140	76,645.115	21.38	0.4016	0.00	0	0	0
\$ / R	MAXI	On	13/03/2017	Foreign Exchange	Option	16.99	Put	200,881.37140	181,335.115	21.38	0.5984	0.00	0	0	0
Total \$ / R MAXI Option												0.00	0	0	
Total \$ / R MAXI												640,184.60	42	1,097	
£ / R		On	13/06/2016	Foreign Exchange	Future			21.66410	21.46450		0.0000	94,087,186.30	4,343	42,023	
£ / R		On	08/09/2016	Foreign Exchange	Future			22.03920	21.83560		0.0000	0.00	0	0	
£ / R		On	19/09/2016	Foreign Exchange	Future			22.08870	21.88500		0.0000	147,640,870.80	6,684	62,741	
£ / R		On	19/12/2016	Foreign Exchange	Future			22.50690	22.29960		0.0000	0.00	0	152	
£ / R		On	13/03/2017	Foreign Exchange	Future			22.90730	22.69680		0.0000	0.00	0	51	
£ / R		On	25/04/2017	Foreign Exchange	Future			23.11970	22.90530		0.0000	0.00	0	73	
£ / R		On	19/06/2017	Foreign Exchange	Future			23.36550	23.14560		0.0000	0.00	0	9,525	
£ / R		On	18/12/2017	Foreign Exchange	Future			23.48230	23.26410		0.0000	0.00	0	520	
Total £ / R Future												241,728,057.10	11,027	115,085	
£ / R		On	13/06/2016	Foreign Exchange	Option	20.49	Call		981.77520	1,177.153	28.56	0.9848	0.00	0	0
£ / R		On	13/06/2016	Foreign Exchange	Option	20.49	Put	7.27520	3.053	28.56	0.0152	0.00	0	0	
£ / R		On	13/06/2016	Foreign Exchange	Option	20.50	Call	972.02700	1,167.269	28.50	0.9843	0.00	0	0	
£ / R		On	13/06/2016	Foreign Exchange	Option	20.50	Put	7.52700	3.169	28.50	0.0157	0.00	0	0	
£ / R		On	13/06/2016	Foreign Exchange	Option	20.51	Call	962.28730	1,157.389	28.43	0.9837	0.00	0	0	
£ / R		On	13/06/2016	Foreign Exchange	Option	20.51	Put	7.78730	3.289	28.43	0.0163	0.00	0	0	
£ / R		On	13/06/2016	Foreign Exchange	Option	24.30	Call	0.05220	0.034	35.61	0.0002	0.00	0	1,300	
£ / R		On	13/06/2016	Foreign Exchange	Option	24.30	Put	2,835.55220	2,635.934	35.61	0.9998	0.00	0	0	
£ / R		On	13/06/2016	Foreign Exchange	Option	26.50	Call	0.08720	0.031	59.81	0.0001	0.00	0	2,600	
£ / R		On	13/06/2016	Foreign Exchange	Option	26.50	Put	5,035.58720	4,835.932	59.81	0.9999	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	08/09/2016	Foreign Exchange Option	21.20	Call			1,242.52130	1,414.664	21.86	0.6598	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			606.92130	575.464	21.86	0.3402	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			733.75570	866.950	22.09	0.4873	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,101.80660	3,930.746	24.04	0.8991	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,148.15570	1,077.750	22.09	0.5127	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			729.93650	862.739	22.10	0.4856	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,154.33650	1,083.539	22.10	0.5144	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			726.12940	858.549	22.10	0.4840	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,160.52940	1,089.349	22.10	0.5160	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			87.40660	119.946	24.04	0.1009	0.00	0	12,264
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			542.57380	648.342	22.10	0.3846	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,667.57380	1,569.642	22.10	0.6154	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			155.93040	201.385	23.51	0.1502	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			3,570.93040	3,412.685	23.51	0.8498	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			703.89640	827.909	21.82	0.4589	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			383.73070	368.408	21.45	0.2377	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			1,318.89640	1,239.209	21.82	0.5411	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			548.11070	654.705	22.09	0.3874	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,653.11070	1,556.005	22.09	0.6126	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			545.33380	651.519	22.09	0.3860	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,660.33380	1,562.819	22.09	0.6140	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			1,758.73070	1,947.108	21.45	0.7623	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,138.55900	1,267.474	20.43	0.5137	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,478.95900	1,400.574	20.43	0.4863	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,134.65480	1,263.304	20.43	0.5125	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,485.05480	1,406.404	20.43	0.4875	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			607.18190	688.879	21.56	0.3249	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			45.26080	45.994	21.22	0.0321	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			97.60640	88.091	18.89	0.0624	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,722.25510	1,883.744	19.85	0.6624	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			832.65510	786.844	19.85	0.3376	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,001.79860	1,120.897	20.64	0.4710	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,712.19860	1,623.997	20.64	0.5290	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,214.86080	5,422.894	21.22	0.9679	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,767.58190	2,641.979	21.56	0.6751	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			256.42380	297.130	23.08	0.1610	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,896.82380	4,730.230	23.08	0.8390	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,142.47500	1,271.662	20.42	0.5148	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,472.87500	1,394.762	20.42	0.4852	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			3,987.20640	4,184.991	18.89	0.9376	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,152.19510	1,265.805	20.46	0.4546	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,205.39510	2,108.505	20.46	0.5454	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,148.98070	1,262.368	20.46	0.4536	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,212.18070	2,115.068	20.46	0.5464	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,155.41820	1,269.242	20.45	0.4555	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,198.61820	2,101.942	20.45	0.5445	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	25/04/2017	Foreign Exchange Option	23.98	Call			1,273.76210	1,389.776	20.38	0.4616	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,348.46210	2,250.076	20.38	0.5384	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			884.40000	664.500		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			894.40000	674.500		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			874.40000	654.500		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1,556.25140	1,664.004	20.16	0.4398	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			3,442.15140	3,331.703	20.16	0.5602	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1,553.50180	1,661.110	20.16	0.4393	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			3,449.40180	3,338.810	20.16	0.5607	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			1,559.00650	1,666.914	20.15	0.4404	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			3,434.90650	3,324.614	20.15	0.5596	0.00	0	0
Total £ / R Option												0.00	0	46,732
Total £ / R												241,728,057.10	11,027	161,817
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14136		0.13922			0.0000	671,860.32	4,753	4,621
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14454		0.14233			0.0000	23,848.28	165	1,343
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14771		0.14545			0.0000	1,308,432.90	8,858	9,205
¥ / R	On	13/03/2017	Foreign Exchange Future			0.15078		0.14847			0.0000	0.00	0	104
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15436		0.15194			0.0000	0.00	0	0
Total ¥ / R Future												2,004,141.49	13,776	15,273
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			0.00090	0.001	41.48	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			922.63950	1,135.503	23.70	1.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			0.13950	0.003	23.70	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,922.50000	3,135.500	23.35	1.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.00000	0.000	23.35	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,922.50090	2,135.501	41.48	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,236.05880	3,455.596	20.14	0.9957	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			2.65880	2.096	20.14	0.0043	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,250.89040	2,464.047	17.72	0.9794	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			17.49040	10.547	17.72	0.0206	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,356.57130	1,539.472	18.02	0.8781	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			123.17130	85.972	18.02	0.1219	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00020	0.000	27.83	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,455.40020	26,228.800	27.83	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00010	0.000	27.83	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,455.40010	27,228.800	27.83	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	27.83	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,455.40000	28,228.800	27.83	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,468.88450	1,608.522	19.38	0.7001	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			621.58450	530.122	19.38	0.2999	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1,023.91210	1,127.441	20.88	0.5476	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	0.15	Put			1,176.61210	1,049.041	20.88	0.4524	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			717.90400	791.797	22.24	0.4168	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,870.60400	1,713.397	22.24	0.5832	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,205.61440	1,079.222	20.96	0.4047	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1,047.27430	1,139.340	22.16	0.4809	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,853.37430	1,703.040	22.16	0.5191	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			798.66130	869.875	23.37	0.3861	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,604.76130	2,433.575	23.37	0.6139	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,399.51440	1,515.522	20.96	0.5953	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												2,004,141.49	13,776	15,273
€ / R	On	13/06/2016	Foreign Exchange Future			17.07140		16.78860			0.0000	1,518,466,887.20	88,948	74,038
€ / R	On	30/06/2016	Foreign Exchange Future			17.12520		16.83970			0.0000	0.00	0	74
€ / R	On	19/09/2016	Foreign Exchange Future			17.45290		17.16210			0.0000	180,410,627.30	10,337	51,695
€ / R	On	19/12/2016	Foreign Exchange Future			17.82850		17.53130			0.0000	27,081,491.50	1,519	13,317
€ / R	On	13/03/2017	Foreign Exchange Future			18.19080		17.88700			0.0000	18,190,800.00	1,000	5,000
€ / R	On	19/06/2017	Foreign Exchange Future			18.60660		18.29130			0.0000	2,876,245,441.20	154,582	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			18.69610		18.38070			0.0000	112,176,600.00	6,000	0
Total € / R Future												4,732,571,847.20	262,386	221,415
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			1,090.60560	1,371.678	32.09	0.9981	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			2.00560	0.278	32.09	0.0019	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			835.35790	1,112.147	29.12	0.9948	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			4.56290	7.285	26.45	0.0439	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,005.96290	725.885	26.45	0.9561	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,528.81290	1,811.432	35.47	0.9998	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			0.21290	0.032	35.47	0.0002	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,538.80190	1,821.429	35.40	0.9998	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			0.05690	0.059	48.34	0.0003	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			3,061.45690	2,778.659	48.34	0.9997	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			233.51380	453.668	20.94	0.9176	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			74.91380	12.268	20.94	0.0824	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,588.60000	2,871.400	28.17	1.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			273.51010	68.589	16.27	0.3854	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			6.75790	0.747	29.12	0.0052	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			62.11010	139.989	16.27	0.6146	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			0.00000	0.000	28.17	0.0000	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,548.79140	1,831.425	35.34	0.9998	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			0.19140	0.025	35.34	0.0002	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			0.20190	0.029	35.40	0.0002	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Call			67.06200	120.425	20.95	0.2472	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Put			957.36200	725.224	20.95	0.7528	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,275.48490	2,547.407	20.05	0.9350	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			73.38490	54.507	20.05	0.0650	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	17.00	Call			782.74130	952.865	19.47	0.6209	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			620.64130	499.965	19.47	0.3791	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,293.83350	2,566.134	20.08	0.9363	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			71.73350	53.234	20.08	0.0637	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,284.65580	2,556.768	20.07	0.9356	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			72.55580	53.868	20.07	0.0644	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,309.12090	1,499.980	19.24	0.6748	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			677.82090	571.480	19.24	0.3252	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,261.33620	1,446.644	19.28	0.6607	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			720.03620	608.144	19.28	0.3393	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			185.09270	207.875	24.28	0.1401	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			729.61030	616.792	19.30	0.3425	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			258.51790	304.870	22.92	0.1992	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,553.79270	4,279.375	24.28	0.8599	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,608.20160	1,826.610	19.12	0.7491	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			476.90160	398.110	19.12	0.2509	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,527.21790	3,276.370	22.92	0.8008	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,256.11210	1,440.959	19.29	0.6591	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			724.81210	612.459	19.29	0.3409	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,250.91030	1,435.292	19.30	0.6575	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			951.39710	1,081.260	20.60	0.4754	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,754.39710	1,580.460	20.60	0.5246	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			948.23760	1,077.752	20.61	0.4743	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,761.23760	1,586.952	20.61	0.5257	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			945.09500	1,074.255	20.61	0.4731	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,768.09500	1,593.455	20.61	0.5269	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,084.12840	1,904.398	20.87	0.5171	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1,181.66830	1,317.824	20.85	0.4848	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,070.36830	1,891.224	20.85	0.5152	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1,178.54390	1,314.406	20.86	0.4838	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,077.24390	1,897.806	20.86	0.5162	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1,175.42840	1,310.998	20.87	0.4829	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1,326.26340	1,458.998	21.28	0.4797	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,425.56340	2,242.898	21.28	0.5203	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1,332.16810	1,465.563	21.26	0.4813	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,411.46810	2,229.463	21.26	0.5187	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1,329.21600	1,462.276	21.27	0.4805	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,418.51600	2,236.176	21.27	0.5195	0.00	0	0
Total € / R Option												0.00	0	36,098
Total € / R												4,732,571,847.20	262,386	257,513
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.18680		11.02230			0.0000	26,378,474.40	2,358	5,927
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.35920		11.19230			0.0000	26,784,993.60	2,358	7,195
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.53020		11.36080			0.0000	0.00	0	1,054
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.69380		11.52230			0.0000	0.00	0	4,735

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.87990		11.70210			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.88160		11.70400			0.0000	0.00	0	0
Total AU\$ / R Future												53,163,468.00	4,716	18,911
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			922.41740	1,086.818	32.24	0.9998	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			0.11740	0.018	32.24	0.0002	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			942.40090	1,106.813	32.06	0.9998	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			0.10090	0.013	32.06	0.0002	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			932.40880	1,096.815	32.15	0.9998	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			0.10880	0.015	32.15	0.0002	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,038.91740	1,191.171	15.78	0.9077	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			56.61740	41.971	15.78	0.0923	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,056.36990	1,209.455	15.82	0.9110	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			54.06990	40.255	15.82	0.0890	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,047.63230	1,200.176	15.78	0.9095	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			55.33230	40.976	15.78	0.0905	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			220.34540	187.460	15.75	0.2309	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			904.06020	1,040.209	15.74	0.7667	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			223.26020	190.009	15.74	0.2333	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			918.25840	1,055.139	15.76	0.7715	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			217.45840	184.939	15.76	0.2285	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			911.14540	1,047.660	15.75	0.7691	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			909.01950	811.909	16.35	0.5347	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			477.87830	553.018	16.33	0.4698	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			895.57830	799.218	16.33	0.5302	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			474.58630	549.353	16.34	0.4675	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			902.28630	805.553	16.34	0.5325	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			471.31950	545.709	16.35	0.4653	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			626.97420	705.828	16.42	0.4970	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			984.87420	885.928	16.42	0.5030	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			623.50820	702.040	16.43	0.4951	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			991.40820	892.140	16.43	0.5049	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			630.45890	709.641	16.41	0.4990	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			978.35890	879.741	16.41	0.5010	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			695.96660	773.767	16.84	0.4876	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,161.96660	1,062.167	16.84	0.5124	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			692.55640	770.078	16.85	0.4859	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,168.55640	1,068.478	16.85	0.5141	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			689.16210	766.406	16.86	0.4842	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,175.16210	1,074.806	16.86	0.5158	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												53,163,468.00	4,716	18,911
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.86040		11.65450			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.08670		11.87590			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
CAD/ R	On	19/12/2016	Foreign Exchange Future			12.30830		12.09380			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			12.51930		12.30160			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			784.93800	990.470	30.53	0.9992	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			0.43800	0.070	30.53	0.0008	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			774.97110	980.474	30.36	0.9992	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			0.47110	0.074	30.36	0.0008	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			765.00660	970.478	30.20	0.9991	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			0.50660	0.078	30.20	0.0009	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			207.99140	285.100	16.19	0.4055	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			712.09140	578.401	16.19	0.5945	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			205.41360	281.813	16.20	0.4020	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			719.51360	585.113	16.20	0.5980	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			202.86520	278.561	16.22	0.3985	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			726.96520	591.861	16.22	0.6015	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			390.84190	482.204	16.33	0.4635	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			827.04190	703.904	16.33	0.5365	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			397.12360	489.625	16.30	0.4688	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			813.32360	691.325	16.30	0.5312	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			393.96920	485.903	16.32	0.4661	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			820.16920	697.603	16.32	0.5339	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			528.82100	626.638	16.62	0.4828	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			957.22100	837.338	16.62	0.5172	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			525.56610	622.918	16.63	0.4806	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			963.96610	843.618	16.63	0.5194	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			522.33080	619.219	16.64	0.4785	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			970.73080	849.919	16.64	0.5215	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			15.69610		15.37520			0.0000	0.00	0	16
CHF / R	On	19/09/2016	Foreign Exchange Future			16.07250		15.74220			0.0000	23,578,357.50	1,467	6,340
CHF / R	On	19/12/2016	Foreign Exchange Future			16.44770		16.10910			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			16.80720		16.46110			0.0000	0.00	0	0
Total CHF / R Future												23,578,357.50	1,467	6,356
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			986.60710	1,306.207	30.78	0.9991	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			1.40710	0.107	30.78	0.0009	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			976.68580	1,296.213	30.71	0.9991	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			1.48580	0.113	30.71	0.0009	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			966.76880	1,286.221	30.63	0.9990	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			1.56880	0.121	30.63	0.0010	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			349.15540	463.571	20.31	0.4017	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	19/09/2016	Foreign Exchange Option	16.60	Put			1,206.95540	991.071	20.31	0.5983	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			346.69610	460.416	20.32	0.3996	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,214.49610	997.916	20.32	0.6004	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			344.25680	457.280	20.33	0.3975	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,222.05680	1,004.780	20.33	0.6025	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			713.52130	860.199	20.48	0.4887	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,304.42130	1,112.499	20.48	0.5113	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			719.98870	867.757	20.46	0.4919	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,290.88870	1,100.057	20.46	0.5081	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			716.74770	863.968	20.47	0.4903	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,297.64770	1,106.268	20.47	0.5097	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			959.21870	1,115.716	21.18	0.5031	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,568.11870	1,378.516	21.18	0.4969	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			965.79980	1,123.187	21.16	0.5056	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,554.69980	1,365.987	21.16	0.4944	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			962.50340	1,119.445	21.17	0.5044	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,561.40340	1,372.245	21.17	0.4956	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												23,578,357.50	1,467	6,356
CNH / R	On	13/06/2016	Foreign Exchange Future			2.29080		2.25340			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.32590		2.28820			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.35700		2.31950			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.38380		2.34540			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			319.04780	630.157	23.07	0.9026	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			85.04780	22.157	23.07	0.0974	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			481.43480	818.589	24.23	0.9501	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			47.43480	10.589	24.23	0.0499	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			397.64590	723.370	23.65	0.9299	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			63.64590	15.370	23.65	0.0701	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,979.98210	1,712.614	19.33	0.6773	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			342.01350	446.864	19.41	0.3093	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,060.01350	1,787.864	19.41	0.6907	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			323.08140	423.319	19.49	0.2963	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,141.08140	1,864.319	19.49	0.7037	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			361.98210	471.614	19.33	0.3227	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,239.92750	1,998.895	19.49	0.6028	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			789.73600	931.662	19.37	0.4187	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,094.73600	1,861.662	19.37	0.5813	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			761.86450	899.762	19.43	0.4079	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,166.86450	1,929.762	19.43	0.5921	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			734.92750	868.895	19.49	0.3972	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			1,033.26080	1,193.887	19.80	0.4337	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			2,479.26080	2,255.887	19.80	0.5663	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			1,004.70300	1,160.893	19.84	0.4248	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			2,550.70300	2,322.893	19.84	0.5752	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			1,062.61530	1,227.742	19.76	0.4426	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,408.61530	2,189.742	19.76	0.5574	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			2.30010		2.26220			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.35310		2.31410			0.0000	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Future			2.40550		2.36550			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			1,624.05510	2,001.433	35.09	0.9980	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			2.05510	0.433	35.09	0.0020	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			1,822.91650	2,201.220	36.23	0.9990	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			0.91650	0.220	36.23	0.0010	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			1,723.37990	2,101.308	35.66	0.9986	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			1.37990	0.308	35.66	0.0014	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			637.88650	836.796	20.32	0.4633	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,396.88650	1,205.796	20.32	0.5367	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			604.96130	797.797	20.36	0.4480	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,463.96130	1,266.797	20.36	0.5520	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			574.37050	760.283	20.41	0.4330	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,533.37050	1,329.283	20.41	0.5670	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			960.46080	1,165.828	20.80	0.4602	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,005.46080	1,810.828	20.80	0.5398	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			929.45120	1,129.341	20.85	0.4498	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,074.45120	1,874.341	20.85	0.5502	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			899.39260	1,093.857	20.89	0.4396	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,144.39260	1,938.857	20.89	0.5604	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			1.94690		1.91060			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.98600		1.94890			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.02270		1.98500			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.05670		2.01820			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			0.56370	0.356	32.68	0.0021	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			2,094.56370	1,731.356	32.68	0.9979	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			0.46010	0.259	33.35	0.0016	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			2,194.46010	1,831.259	33.35	0.9984	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			0.37820	0.190	34.02	0.0011	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			2,294.37820	1,931.190	34.02	0.9989	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			283.97380	377.326	20.71	0.2930	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,994.97380	1,717.326	20.71	0.7070	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			268.11760	357.027	20.85	0.2798	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,079.11760	1,797.027	20.85	0.7202	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			253.18830	337.848	20.98	0.2671	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,164.18830	1,877.848	20.98	0.7329	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			660.63120	792.268	20.33	0.4033	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,010.63120	1,765.268	20.33	0.5967	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			636.63240	764.222	20.44	0.3919	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,086.63240	1,837.222	20.44	0.6081	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			613.57500	737.229	20.55	0.3807	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,163.57500	1,910.229	20.55	0.6193	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			941.91900	1,097.933	20.32	0.4458	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,159.91900	1,930.933	20.32	0.5542	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			914.92650	1,066.051	20.40	0.4359	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,232.92650	1,999.051	20.40	0.5641	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			888.78550	1,036.313	20.49	0.4262	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,306.78550	2,069.313	20.49	0.5738	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			0.14940		0.14660			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14950		0.14680			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14960		0.14680			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.15000		0.14770			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266
NGN / R	On	13/06/2016	Foreign Exchange Future			0.07590		0.07440			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.05330		0.05470			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05070		0.05170			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04960		0.05000			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			10.70150		10.57770			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.85520		10.72790			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			11.00650		10.87650			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			11.15270		11.01930			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 NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			0.01900	0.010	51.20	0.0001	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,567.71920	1,691.510	50.91	0.9999	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			0.01920	0.011	50.91	0.0001	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,587.71890	1,711.510	51.48	0.9999	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			0.01890	0.010	51.48	0.0001	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,577.71900	1,701.510	51.20	0.9999	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,300.94080	1,425.490	17.87	0.9346	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			33.04080	30.290	17.87	0.0654	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,291.54820	1,416.058	17.84	0.9334	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			33.64820	30.858	17.84	0.0666	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,282.16720	1,406.636	17.81	0.9323	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			34.26720	31.436	17.81	0.0677	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			530.57620	623.679	17.15	0.5704	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			504.07620	467.179	17.15	0.4296	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			525.94340	618.671	17.15	0.5675	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			509.44340	472.171	17.15	0.4325	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			521.34150	613.693	17.16	0.5645	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			514.84150	477.193	17.16	0.4355	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			700.85460	649.247	17.51	0.4573	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			616.07550	697.412	17.52	0.5404	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			706.77550	654.712	17.52	0.4596	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			624.25760	706.502	17.50	0.5450	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			694.95760	643.802	17.50	0.4550	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			620.15460	701.947	17.51	0.5427	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			1.38130		1.36560			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.39800		1.38180			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.41320		1.39670			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.42510		1.40840			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			456.00000	613.000		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			356.00000	513.000		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			256.00000	413.000		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			382.00000	220.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			182.00000	20.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			282.00000	120.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	32.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			133.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			233.00000	68.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	132.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			33.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	51.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			116.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			216.00000	49.000		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			316.00000	149.000		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			1.12960		1.13230			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.13330		1.13600			0.0000	0.00	0	13,435
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.13710		1.13980			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.14100		1.14370			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,435
Total QUANTO € / \$												0.00	0	13,435
RAIN	On	13/06/2016	Foreign Exchange Future			26,642.71000		26,212.56000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			27,169.07000		26,729.44000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			27,676.91000		27,230.64000			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			11.14390		10.97130			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.33840		11.16230			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.52870		11.34820			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			781.68710	953.955	30.83	0.9993	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			0.38710	0.055	30.83	0.0007	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			771.71900	943.959	30.69	0.9993	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			0.41900	0.059	30.69	0.0007	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			761.75340	933.963	30.55	0.9992	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			0.45340	0.063	30.55	0.0008	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			218.87110	286.030	17.09	0.4099	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 Option	11.62	Put			676.57110	567.630	17.09	0.5901	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			216.12540	282.693	17.11	0.4063	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			683.82540	574.293	17.11	0.5937	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			213.41290	279.388	17.13	0.4027	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			691.11290	580.988	17.13	0.5973	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			377.07370	454.011	17.31	0.4486	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			838.87370	735.311	17.31	0.5514	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			373.98600	450.466	17.32	0.4460	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			845.78600	741.766	17.32	0.5540	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			370.92180	446.949	17.33	0.4434	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			852.72180	748.249	17.33	0.5566	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			5.18070		5.11440			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.15870		5.09140			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			5.14980		5.08360			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			354.67560	420.741	30.46	0.9990	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			0.27560	0.041	30.46	0.0010	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			344.72490	410.749	30.19	0.9988	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			0.32490	0.049	30.19	0.0012	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			334.78270	400.758	29.93	0.9986	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			0.38270	0.058	29.93	0.0014	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			88.94730	116.143	15.16	0.4099	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			267.54730	227.443	15.16	0.5901	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			95.09750	123.508	15.13	0.4283	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			253.69750	214.808	15.13	0.5717	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			91.98010	119.781	15.15	0.4191	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			260.58010	221.082	15.15	0.5809	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			142.75800	170.504	15.50	0.4275	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			349.15800	310.704	15.50	0.5725	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			139.60720	166.905	15.51	0.4210	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			356.00720	317.105	15.51	0.5790	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			136.51380	163.368	15.53	0.4146	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			362.91380	323.568	15.53	0.5854	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			1.40640		1.38440			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.34390		1.32930			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.30070		1.28100			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.24220		1.23630			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 ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									15,577,044,135.09	964,343	1,380,235
Total Options									3,124,247.37	5,295	2,092,378
Grand Total:									15,580,168,382.45	969,638	3,472,613