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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/05/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/05/2016 Foreign Exchange Future			15.63560		15.70600			0.0000	0.00	0	1,000
\$ / R On 30/05/2016 Foreign Exchange Future			15.63560		15.71330			0.0000	0.00	0	744
\$ / R On 31/05/2016 Foreign Exchange Future			15.63570		15.71570			0.0000	0.00	0	2,464
\$ / R On 01/06/2016 Foreign Exchange Future			15.62750		15.71740			0.0000	0.00	0	0
\$ / R On 06/06/2016 Foreign Exchange Future			15.64370		15.72580			0.0000	0.00	0	0
\$ / R On 07/06/2016 Foreign Exchange Future			15.64690		15.72890			0.0000	0.00	0	0
\$ / R On 08/06/2016 Foreign Exchange Future			15.65010		15.73210			0.0000	0.00	0	300
\$ / R On 09/06/2016 Foreign Exchange Future			15.65330		15.73520			0.0000	0.00	0	264
\$ / R On 13/06/2016 Foreign Exchange Future			15.66610		15.74780			0.0000	792,641,995.60	50,596	799,400
\$ / R On 14/06/2016 Foreign Exchange Future			15.66930		15.75100			0.0000	0.00	0	0
\$ / R On 15/06/2016 Foreign Exchange Future			15.67250		15.75410			0.0000	0.00	0	0
\$ / R On 17/06/2016 Foreign Exchange Future			15.67890		15.76040			0.0000	0.00	0	0
\$ / R On 21/06/2016 Foreign Exchange Future			15.69170		15.77310			0.0000	0.00	0	0
\$ / R On 24/06/2016 Foreign Exchange Future			15.70130		15.78250			0.0000	0.00	0	0
\$ / R On 28/06/2016 Foreign Exchange Future			15.71410		15.79550			0.0000	0.00	0	0
\$ / R On 29/06/2016 Foreign Exchange Future			15.71730		15.79910			0.0000	0.00	0	0
\$ / R On 30/06/2016 Foreign Exchange Future			15.72050		15.80270			0.0000	0.00	0	1,012
\$ / R On 05/07/2016 Foreign Exchange Future			15.73630		15.82050			0.0000	0.00	0	0
\$ / R On 12/07/2016 Foreign Exchange Future			15.75840		15.84540			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			15.76790		15.85610			0.0000	0.00	0	370
\$ / R On 26/07/2016 Foreign Exchange Future			15.80260		15.89520			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2016	Foreign Exchange Future			15.80570		15.89880			0.0000	0.00	0	2,110
\$ / R	On	28/07/2016	Foreign Exchange Future			15.80890		15.90190			0.0000	0.00	0	265
\$ / R	On	29/07/2016	Foreign Exchange Future			15.81210		15.90510			0.0000	0.00	0	285
\$ / R	On	05/08/2016	Foreign Exchange Future			15.83410		15.92730			0.0000	0.00	0	1,900
\$ / R	On	11/08/2016	Foreign Exchange Future			15.85300		15.94630			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.86570		15.95890			0.0000	0.00	0	105
\$ / R	On	16/08/2016	Foreign Exchange Future			15.86880		15.96210			0.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Future			15.87200		15.96520			0.0000	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Future			15.87510		15.96840			0.0000	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Future			15.89090		15.98420			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.90030		15.99370			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.90980		16.00320			0.0000	0.00	0	2,467
\$ / R	On	06/09/2016	Foreign Exchange Future			15.93530		16.02900			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.94170		16.03540			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.94490		16.03860			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.95770		16.05150			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.96410		16.05790			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.97690		16.07080			0.0000	105,655,239.70	6,613	198,700
\$ / R	On	28/09/2016	Foreign Exchange Future			16.00570		16.09970			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.09540		16.18980			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			16.13380		16.22840			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.20100		16.29600			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.25360		16.34890			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.27010		16.36540			0.0000	149,847,621.00	9,210	64,737
\$ / R	On	13/03/2017	Foreign Exchange Future			16.54810		16.64480			0.0000	0.00	0	12,074
\$ / R	On	19/06/2017	Foreign Exchange Future			16.85580		16.95430			0.0000	0.00	0	3,370
\$ / R	On	18/09/2017	Foreign Exchange Future			17.05690		17.15120			0.0000	0.00	0	70
\$ / R	On	18/12/2017	Foreign Exchange Future			17.25800		17.34820			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			17.45910		17.54510			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			17.71480		17.80130			0.0000	0.00	0	70
Total \$ / R Future												1,048,144,856.30	66,419	1,092,357
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			19.78280	3.623	32.58	0.0346	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			443.78280	498.023	32.58	0.9654	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			1.83370	0.212	43.64	0.0020	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			995.83370	1,064.612	43.64	0.9980	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,906.00000	3,835.600	29.32	1.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	29.32	0.0000	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,206.00010	2,135.600	46.99	1.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			0.00010	0.000	46.99	0.0000	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Call			1,456.09980	1,385.644	52.95	0.9996	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Put			0.09980	0.044	52.95	0.0004	0.00	0	1,000
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Call			1,423.59480	1,345.820	29.29	0.9984	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Put			0.29480	0.220	29.29	0.0016	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	15.72	Call			155.80440	100.822	18.98	0.4087	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	15.72	Put			160.10440	185.122	18.98	0.5913	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Call			1,216.80990	1,136.760	26.23	0.9933	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Put			1.10990	1.060	26.23	0.0067	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			901.01160	821.137	24.66	0.9693	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			5.31160	5.437	24.66	0.0307	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	15.57	Call			245.17220	173.636	18.99	0.5795	0.00	0	5,000
\$ / R	On	31/05/2016	Foreign Exchange Option	15.57	Put			99.47220	107.936	18.99	0.4205	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Call			1,040.19390	951.054	23.93	0.9800	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Put			2.79390	3.554	23.93	0.0200	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Call			1,188.88340	1,099.172	24.55	0.9901	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Put			1.48340	1.672	24.55	0.0099	0.00	0	18,400
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			381.66240	316.822	19.10	0.6526	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			105.86240	123.122	19.10	0.3474	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,525.80000	3,443.701	32.24	1.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			0.00000	0.001	32.24	0.0000	0.00	0	1,000
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call			1,215.80400	1,133.091	21.49	0.9737	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put			6.90400	6.191	21.49	0.0263	0.00	0	1,000
\$ / R	On	07/06/2016	Foreign Exchange Option	15.89	Call			172.53800	128.809	20.19	0.3435	0.00	0	2,500
\$ / R	On	07/06/2016	Foreign Exchange Option	15.89	Put			333.63800	371.908	20.19	0.6565	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.68	Call			274.98860	220.576	19.95	0.4873	0.00	0	5,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.68	Put			222.88860	250.476	19.95	0.5127	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			228.30460	179.491	20.19	0.4216	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			276.20460	309.391	20.19	0.5784	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,142.06300	1,058.701	20.57	0.9648	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			9.96300	8.601	20.57	0.0352	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Call			995.79330	911.632	19.12	0.9515	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Put			13.69330	11.532	19.12	0.0485	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,445.57850	2,363.706	28.61	0.9984	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			0.37850	0.406	28.61	0.0016	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,435.58990	2,353.719	28.56	0.9984	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			0.38990	0.419	28.56	0.0016	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,425.60170	2,343.732	28.52	0.9983	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			0.40170	0.432	28.52	0.0017	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,587.84850	3,506.137	31.64	0.9999	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			0.04850	0.037	31.64	0.0001	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,837.98500	2,756.319	27.92	0.9992	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			0.18500	0.219	27.92	0.0008	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,748.04040	2,666.387	27.61	0.9989	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			0.24040	0.287	27.61	0.0011	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,548.22800	2,466.621	26.90	0.9981	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			0.42800	0.521	26.90	0.0019	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,458.35360	2,376.779	26.59	0.9976	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			0.55360	0.679	26.59	0.0024	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,448.36960	2,366.799	26.55	0.9975	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			0.56960	0.699	26.55	0.0025	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,438.38610	2,356.820	26.51	0.9974	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			0.58610	0.720	26.51	0.0026	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,248.80320	2,167.350	25.85	0.9956	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			1.00320	1.250	25.85	0.0044	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,218.89140	2,137.462	25.74	0.9952	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			1.09140	1.362	25.74	0.0048	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,751.78300	1,671.187	24.08	0.9834	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			3.98300	5.087	24.08	0.0166	0.00	0	62,394
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call			1,653.01110	1,572.774	23.73	0.9786	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put			5.21110	6.674	23.73	0.0214	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,554.59970	1,474.229	23.10	0.9739	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			6.79970	8.129	23.10	0.0261	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,505.41340	1,425.079	22.79	0.9711	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			7.61340	8.979	22.79	0.0289	0.00	0	28,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,358.49680	1,278.256	21.84	0.9609	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			10.69680	12.156	21.84	0.0391	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			1,329.25160	1,249.026	21.65	0.9585	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			11.45160	12.926	21.65	0.0415	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			1,309.78470	1,229.568	21.53	0.9567	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			11.98470	13.468	21.53	0.0433	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Call			1,300.06050	1,219.848	21.46	0.9559	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Put			12.26050	13.748	21.46	0.0441	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,261.22980	1,181.032	21.21	0.9521	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			13.42980	14.932	21.21	0.0479	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			1,107.14690	1,026.981	20.20	0.9334	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			19.34690	20.882	20.20	0.0666	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call			1,068.99780	988.835	19.95	0.9277	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put			21.19780	22.735	19.95	0.0723	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			1,031.02650	950.863	19.70	0.9214	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			23.22650	24.763	19.70	0.0786	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			1,021.56310	941.400	19.64	0.9198	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			23.76310	25.300	19.64	0.0802	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			993.24940	913.085	19.45	0.9146	0.00	0	23,510
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			25.44940	26.985	19.45	0.0854	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			974.43920	894.274	19.32	0.9110	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			26.63920	28.174	19.32	0.0890	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			927.66140	847.496	19.01	0.9012	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			29.86140	31.396	19.01	0.0988	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			853.63980	777.681	19.11	0.8761	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			35.83980	41.581	19.11	0.1239	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			826.63630	752.102	19.14	0.8657	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			38.83630	46.002	19.14	0.1343	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			817.99240	743.654	19.16	0.8621	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			40.19240	47.554	19.16	0.1379	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			792.28000	718.547	19.19	0.8510	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			44.48000	52.447	19.19	0.1490	0.00	0	34,400
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call			709.10570	637.623	19.32	0.8104	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put			61.30570	71.523	19.32	0.1896	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			592.55390	525.123	19.51	0.7399	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			94.75390	109.023	19.51	0.2601	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Call			365.72090	310.484	19.94	0.5468	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Put			217.92090	244.384	19.94	0.4532	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			289.37090	241.596	20.23	0.4616	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			291.57090	325.496	20.23	0.5384	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			227.65980	185.755	20.58	0.3815	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			379.85980	419.655	20.58	0.6185	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			216.70810	175.960	20.65	0.3664	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			398.90810	439.860	20.65	0.6336	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			192.84720	154.760	20.81	0.3324	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			445.04720	488.659	20.81	0.6676	0.00	0	44,105
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			177.19540	140.968	20.92	0.3093	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			479.39540	524.868	20.92	0.6907	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			162.64360	128.239	21.04	0.2872	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			514.84360	562.139	21.04	0.7128	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			144.01810	112.089	21.20	0.2582	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			566.21810	615.989	21.20	0.7418	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			136.62660	105.730	21.27	0.2463	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			588.82660	639.630	21.27	0.7537	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			129.57260	99.691	21.33	0.2349	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			611.77260	663.591	21.33	0.7651	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			122.84460	93.958	21.40	0.2239	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			635.04460	687.858	21.40	0.7761	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			114.36030	86.772	21.49	0.2098	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			666.56030	720.672	21.49	0.7902	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			106.40880	80.081	21.59	0.1964	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			698.60880	753.981	21.59	0.8036	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			79.39370	57.051	21.87	0.1483	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			831.59370	890.951	21.87	0.8517	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			75.09660	53.192	21.89	0.1400	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			857.29660	917.092	21.89	0.8600	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			72.35310	50.745	21.90	0.1347	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			874.55310	934.645	21.90	0.8653	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			61.42330	41.899	21.95	0.1149	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			943.62330	1,005.799	21.95	0.8851	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			58.92900	39.908	21.96	0.1103	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			961.12900	1,023.808	21.96	0.8897	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			56.52480	37.999	21.97	0.1059	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			978.72480	1,041.899	21.97	0.8941	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			42.00160	26.732	22.06	0.0786	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,104.20160	1,170.632	22.06	0.9214	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			33.05120	20.066	22.12	0.0614	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,205.25120	1,273.966	22.12	0.9386	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			32.33040	19.541	22.13	0.0601	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,214.53040	1,283.441	22.13	0.9399	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		30.93170	18.527	22.14	0.0573	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		1,233.13170	1,302.427	22.14	0.9427	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		27.67420	16.196	22.17	0.0510	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put		1,279.87420	1,350.096	22.17	0.9490	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call		24.73400	14.132	22.20	0.0453	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put		1,326.93400	1,398.032	22.20	0.9547	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		24.18170	13.750	22.21	0.0442	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,336.38170	1,407.650	22.21	0.9558	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call		22.59220	12.656	22.23	0.0411	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put		1,364.79220	1,436.556	22.23	0.9589	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		5.93720	3.698	25.19	0.0124	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		2,048.13720	2,127.598	25.19	0.9876	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		4.28360	2.779	26.22	0.0092	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		2,256.48360	2,336.679	26.22	0.9908	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		3.85530	2.538	26.56	0.0084	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		2,326.05530	2,406.438	26.56	0.9916	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call		3.42530	2.295	26.95	0.0076	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put		2,405.62530	2,486.195	26.95	0.9924	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		3.32680	2.239	27.05	0.0074	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		2,425.52680	2,506.139	27.05	0.9926	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call		2.15410	1.561	28.57	0.0051	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put		2,734.35410	2,815.461	28.57	0.9949	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		1.83710	1.373	29.16	0.0044	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		2,854.03710	2,935.273	29.16	0.9956	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call		1.22440	0.992	31.31	0.0031	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put		3,253.42440	3,334.892	31.31	0.9969	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call		175.13790	140.224	21.15	0.2998	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put		514.13790	560.924	21.15	0.7002	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call		1,226.93350	1,147.355	20.91	0.9443	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put		15.93350	18.055	20.91	0.0557	0.00	0	1,000
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call		1,164.48440	1,085.842	20.54	0.9311	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put		20.38440	23.342	20.54	0.0689	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Call		405.56180	352.984	20.37	0.5501	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Put		245.16180	274.084	20.37	0.4499	0.00	0	15,000
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call		1,235.83280	1,160.399	19.88	0.9247	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put		22.73280	28.698	19.88	0.0753	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		123.98520	145.798	20.11	0.2625	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call		129.48180	104.835	22.46	0.1958	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put		956.98180	1,013.535	22.46	0.8042	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		124.29380	100.238	22.52	0.1886	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		981.79380	1,038.938	22.52	0.8114	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		736.48520	677.098	20.11	0.7375	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		85.57590	68.485	23.12	0.1291	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		1,330.07590	1,394.385	23.12	0.8709	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		2,298.07520	2,217.769	22.08	0.9899	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		2.57520	3.669	22.08	0.0101	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call			1,246.50650	1,175.936	19.43	0.9051	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put			31.00650	41.836	19.43	0.0949	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			146.85720	122.746	22.34	0.2116	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			971.35720	1,028.646	22.34	0.7884	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,995.61080	3,914.240	28.73	0.9996	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			0.11080	0.140	28.73	0.0004	0.00	0	250
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			1,127.26240	1,060.006	19.58	0.8701	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			48.16240	62.706	19.58	0.1299	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call			1,526.30520	1,451.262	19.26	0.9484	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put			13.60520	20.762	19.26	0.0516	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			1,265.62140	1,193.278	19.26	0.8864	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			45.12140	56.978	19.26	0.1136	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			1,286.49090	1,210.994	19.13	0.8700	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			61.09090	72.594	19.13	0.1300	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			946.05030	878.899	19.38	0.7599	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			140.65030	160.499	19.38	0.2401	0.00	0	12,000
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			1,137.17310	1,063.466	19.26	0.8174	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			101.07310	115.566	19.26	0.1826	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			293.42570	252.879	21.36	0.3015	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			998.22570	1,050.279	21.36	0.6985	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			71.97590	56.227	23.97	0.0828	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,366.77590	2,443.627	23.97	0.9172	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			189.37600	158.605	22.29	0.2033	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,420.57600	1,482.905	22.29	0.7967	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			143.67760	117.921	22.84	0.1576	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,694.87760	1,762.221	22.84	0.8424	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,099.54230	4,006.552	24.76	0.9982	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.74230	0.852	24.76	0.0018	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,413.30060	2,321.483	20.71	0.9706	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			14.50060	15.783	20.71	0.0294	0.00	0	150
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			1,241.20370	1,161.313	19.02	0.8136	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			119.30370	132.413	19.02	0.1864	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			566.42190	509.382	20.15	0.5025	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			521.32190	557.282	20.15	0.4975	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			1,114.65680	1,040.259	19.19	0.7523	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			187.35680	206.159	19.19	0.2477	0.00	0	5,000
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			1,042.69150	970.996	19.27	0.7261	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			215.39150	236.897	19.27	0.2739	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,252.39090	3,159.468	21.72	0.9885	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			6.09090	6.468	21.72	0.0115	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			810.25100	749.176	19.74	0.6101	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			383.95100	416.176	19.74	0.3899	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			381.63420	344.300	21.30	0.3421	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,032.73420	1,088.600	21.30	0.6579	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			684.66630	630.704	20.07	0.5345	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			532.56630	571.904	20.07	0.4655	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			223.67660	198.771	22.65	0.2143	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			1,648.47660	1,716.771	22.65	0.7857	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			676.13610	623.160	20.13	0.5275	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			550.93610	591.160	20.13	0.4725	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			605.50170	557.413	20.41	0.4851	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			647.10170	692.313	20.41	0.5149	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			513.82790	472.657	20.86	0.4202	0.00	0	10,000
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			839.62790	891.757	20.86	0.5798	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,520.63710	2,430.437	19.78	0.9552	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			26.93710	30.137	19.78	0.0448	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			207.85580	186.849	23.11	0.1932	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,914.15580	1,986.549	23.11	0.8068	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			177.52180	158.870	23.44	0.1680	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,113.82180	2,188.570	23.44	0.8320	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,197.06030	4,103.692	23.86	0.9946	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			3.36030	3.392	23.86	0.0054	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			1,135.36300	1,068.003	19.22	0.7105	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			272.16300	298.203	19.22	0.2895	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			228.07880	206.314	23.09	0.2002	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,999.07880	2,071.014	23.09	0.7998	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,559.05730	2,469.072	19.33	0.9522	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			30.05730	33.772	19.33	0.0478	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,370.27590	2,281.291	19.20	0.9373	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			41.27590	45.991	19.20	0.0627	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			236.99620	214.590	23.00	0.2070	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,947.99620	2,019.290	23.00	0.7930	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,303.57460	2,215.168	19.15	0.9293	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			48.17460	53.468	19.15	0.0707	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			319.97840	292.817	22.35	0.2669	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,584.57840	1,651.117	22.35	0.7331	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,570.11370	2,480.300	19.30	0.9508	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			31.51370	35.400	19.30	0.0492	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			238.86610	216.526	23.10	0.2056	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,000.26610	2,071.626	23.10	0.7944	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			145.40570	130.216	24.26	0.1296	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,803.90570	2,882.516	24.26	0.8704	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,343.80680	1,271.331	19.11	0.7499	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			242.30680	263.631	19.11	0.2501	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,791.58600	2,700.997	19.23	0.9620	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			23.68600	26.897	19.23	0.0380	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,781.99640	2,691.447	19.22	0.9615	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			24.09640	27.347	19.22	0.0385	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,772.41210	2,681.904	19.22	0.9609	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			24.51210	27.804	19.22	0.0391	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			2,418.52920	2,330.002	18.95	0.9322	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			47.72920	53.102	18.95	0.0678	0.00	0	2,800

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		1,968.76810	1,883.724	18.80	0.8780	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		97.96810	106.824	18.80	0.1220	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		1,635.73490	1,557.040	18.90	0.8157	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		164.93490	180.140	18.90	0.1843	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		1,557.91000	1,480.833	18.96	0.7975	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		187.11000	203.933	18.96	0.2025	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		2,786.08450	2,695.614	19.07	0.9602	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		25.28450	28.714	19.07	0.0398	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		964.09790	906.314	19.78	0.6064	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		493.29790	529.414	19.78	0.3936	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		911.38320	855.549	19.90	0.5839	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		540.58320	578.649	19.90	0.4161	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		1,715.50640	1,635.280	18.84	0.8330	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		144.70640	158.380	18.84	0.1670	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		623.11130	580.069	20.81	0.4430	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		912.31130	963.169	20.81	0.5570	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		570.95710	530.370	21.03	0.4139	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,010.15710	1,063.470	21.03	0.5861	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		1,336.85560	1,265.103	19.13	0.7386	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		266.05560	288.203	19.13	0.2614	18,733.20	65	65
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		522.99710	484.759	21.25	0.3860	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		1,112.19710	1,167.859	21.25	0.6140	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		510.88130	473.252	21.30	0.3788	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		1,140.08130	1,196.352	21.30	0.6212	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		656.52600	611.960	20.68	0.4611	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		855.72600	905.060	20.68	0.5389	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		429.08210	396.254	21.77	0.3284	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		1,358.28210	1,419.354	21.77	0.6716	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		322.31210	295.723	22.57	0.2572	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		1,751.51210	1,818.823	22.57	0.7428	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		529.15780	490.612	21.22	0.3897	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		1,098.35780	1,153.712	21.22	0.6103	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		287.49470	262.322	22.85	0.2325	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		1,916.69470	1,985.421	22.85	0.7675	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		104.84810	94.371	25.65	0.0928	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		3,584.04810	3,667.471	25.65	0.9072	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		465.16800	430.356	21.55	0.3512	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		1,254.36800	1,313.456	21.55	0.6488	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		2,853.19200	2,762.437	19.09	0.9641	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		22.39200	25.537	19.09	0.0359	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		2,805.22820	2,714.674	19.07	0.9613	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		24.42820	27.774	19.07	0.0387	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		2,795.65320	2,705.141	19.07	0.9607	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		24.85320	28.241	19.07	0.0393	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		215.65880	195.634	23.74	0.1742	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		2,525.95880	2,599.934	23.74	0.8258	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,305.22820	4,211.250	22.13	0.9922	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			5.52820	5.550	22.13	0.0078	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,636.53840	2,547.394	18.73	0.9461	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			36.83840	41.694	18.73	0.0539	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			235.46780	214.088	23.53	0.1884	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,385.76780	2,458.388	23.53	0.8116	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			250.00080	228.625	23.98	0.1807	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,830.20080	2,903.225	23.98	0.8193	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			240.87860	220.079	24.08	0.1748	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,901.07860	2,974.679	24.08	0.8252	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,397.23420	4,302.673	21.03	0.9906	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			7.43420	7.273	21.03	0.0094	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,732.89230	2,642.820	17.85	0.9429	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			43.09230	47.420	17.85	0.0571	0.00	0	150
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			1,597.51330	1,522.759	19.08	0.7448	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			319.11330	338.959	19.08	0.2552	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			863.50980	814.365	20.59	0.4981	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			935.10980	980.565	20.59	0.5019	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			839.87630	791.612	20.67	0.4878	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			971.47630	1,017.812	20.67	0.5122	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,850.17460	2,755.051	17.14	0.9397	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			54.17460	54.051	17.14	0.0603	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			264.75850	243.680	24.52	0.1731	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,368.75850	3,442.680	24.52	0.8269	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,506.80340	4,411.011	20.27	0.9882	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			10.80340	10.011	20.27	0.0118	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,732.06950	3,634.781	17.82	0.9752	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			23.16950	21.181	17.82	0.0248	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,722.23050	3,624.911	17.80	0.9750	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			23.33050	21.311	17.80	0.0250	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,712.39270	3,615.041	17.77	0.9748	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			23.49270	21.441	17.77	0.0252	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,098.88300	3,010.238	17.23	0.9465	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			43.48300	50.138	17.23	0.0535	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			3,062.20730	2,973.829	17.29	0.9434	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			46.80730	53.729	17.29	0.0566	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,749.90330	2,663.898	17.77	0.9118	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			10.90410	10.695	19.61	0.0122	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			36.65360	42.723	17.11	0.0469	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,117.28850	3,028.512	17.21	0.9480	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			41.88850	48.412	17.21	0.0520	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			185.94840	167.442	27.20	0.1126	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,120.54840	5,197.342	27.20	0.8874	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,576.30410	4,480.795	19.61	0.9878	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,728.15830	6,813.467	27.20	0.9441	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			11.54610	9.615	27.20	0.0091	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		10,586.14610	10,679.515	27.20	0.9909	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		222.65900	201.516	27.20	0.1313	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		4,757.25900	4,831.416	27.20	0.8687	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		3,182.05360	3,092.823	17.11	0.9531	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		4,847.50940	4,922.350	27.20	0.8736	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		191.07690	172.192	27.20	0.1153	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		5,065.67690	5,142.092	27.20	0.8847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		256.66150	238.837	26.33	0.1546	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		4,191.26150	4,268.737	26.33	0.8454	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		83.55830	73.567	27.20	0.0559	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		4,247.76740	4,325.414	26.45	0.8476	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		230.07630	210.970	27.20	0.1364	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		4,664.67630	4,740.870	27.20	0.8636	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		278.95480	260.034	25.66	0.1689	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		3,863.55480	3,939.934	25.66	0.8311	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		212.90940	192.450	27.20	0.1264	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		3,984.87790	4,061.680	25.91	0.8366	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		265.17550	246.929	26.06	0.1601	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		4,059.77550	4,136.829	26.06	0.8399	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		297.09470	277.293	25.18	0.1803	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		3,631.69470	3,707.193	25.18	0.8197	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		253.16740	235.514	26.45	0.1524	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		3,677.90550	3,753.587	25.27	0.8220	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		288.86770	269.462	25.39	0.1752	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		3,733.46770	3,809.362	25.39	0.8248	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		366.60480	341.043	23.93	0.2205	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		3,001.20480	3,070.943	23.93	0.7795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		270.27790	251.780	25.91	0.1634	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		3,132.03220	3,202.751	24.12	0.7900	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		335.32860	313.686	24.31	0.2041	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		3,219.92860	3,293.586	24.31	0.7959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		448.67950	419.111	23.24	0.2641	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		2,533.27950	2,599.011	23.24	0.7359	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		293.30550	273.687	25.27	0.1780	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		2,906.08000	2,975.074	23.79	0.7714	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		369.25460	343.563	23.91	0.2219	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		2,983.85460	3,053.463	23.91	0.7781	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		520.06990	487.221	22.75	0.3004	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		2,214.66990	2,277.121	22.75	0.6996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		347.43220	322.851	24.12	0.2100	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		2,246.77640	2,309.584	22.80	0.7036	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		455.45310	425.568	23.19	0.2676	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		2,500.05310	2,565.468	23.19	0.7324	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		607.05920	570.441	22.25	0.3426	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		1,901.65920	1,960.341	22.25	0.6574	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		381.48000	355.174	23.79	0.2286	0.00	0	17,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		1,924.59840	1,983.574	22.29	0.6607	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		532.17350	498.786	22.68	0.3064	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		2,166.77350	2,228.685	22.68	0.6936	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		797.22200	753.382	21.32	0.4292	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		1,391.82200	1,443.282	21.32	0.5708	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		512.17640	479.684	22.80	0.2964	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		1,780.23830	1,837.728	22.05	0.6390	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		643.15000	605.443	22.06	0.3598	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		1,787.75000	1,845.344	22.06	0.6402	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		839.34910	793.807	21.14	0.4471	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		1,303.94910	1,353.707	21.14	0.5529	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		599.99840	563.674	22.29	0.3393	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		1,357.70290	1,408.564	21.25	0.5640	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		800.37230	756.412	21.31	0.4306	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		1,384.97230	1,436.312	21.31	0.5694	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		939.64830	890.026	20.79	0.4878	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		1,124.24830	1,169.926	20.79	0.5122	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		645.63830	607.828	22.05	0.3610	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		1,212.66570	1,260.178	20.96	0.5329	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		863.35520	816.522	21.05	0.4570	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		1,257.95520	1,306.422	21.05	0.5430	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		998.22700	946.592	20.61	0.5105	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,032.82700	1,076.492	20.61	0.4895	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		813.10290	768.664	21.25	0.4360	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		1,075.05420	1,119.668	20.69	0.5002	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		947.25520	897.369	20.77	0.4908	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		1,111.85520	1,157.269	20.77	0.5092	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		1,241.51250	1,181.448	19.96	0.5968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		736.11250	771.348	19.96	0.4032	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		888.06570	840.278	20.96	0.4671	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		808.20140	845.607	20.13	0.4261	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		1,082.48560	1,027.650	20.36	0.5417	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		917.08560	957.550	20.36	0.4583	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		1,393.40750	1,328.827	19.62	0.6449	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		598.00750	628.727	19.62	0.3551	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		970.45420	919.768	20.69	0.4998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		648.58040	681.015	19.75	0.3734	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		1,271.68500	1,210.683	19.89	0.6067	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		706.28500	740.583	19.89	0.3933	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		1,604.85930	1,533.656	19.20	0.7048	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		449.45930	473.556	19.20	0.2952	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		1,173.60140	1,115.707	20.13	0.5739	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		524.29250	552.380	19.42	0.3267	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		1,432.39780	1,366.729	19.54	0.6566	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		566.99780	596.629	19.54	0.3434	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		1,757.96670	1,681.547	19.03	0.7416	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		372.56670	391.447	19.03	0.2584	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		1,333.98040	1,271.115	19.75	0.6266	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		378.88880	398.083	19.04	0.2616	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		1,611.32540	1,539.697	19.19	0.7065	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		445.92540	469.597	19.19	0.2935	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		1,956.61890	1,876.086	18.87	0.7839	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		291.21890	305.986	18.87	0.2161	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		1,489.69250	1,422.480	19.42	0.6733	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		318.75630	334.938	18.92	0.2309	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		1,806.38310	1,728.895	18.99	0.7524	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		350.98310	368.795	18.99	0.2476	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		2,335.67840	2,252.962	18.46	0.8528	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		170.27840	182.862	18.46	0.1472	0.00	0	125
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		1,744.28880	1,668.183	19.04	0.7384	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		241.06600	253.193	18.75	0.1877	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		2,008.33140	1,926.843	18.83	0.7940	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		272.93140	286.743	18.83	0.2060	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		2,926.38750	2,839.018	17.50	0.9309	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		60.98750	68.918	17.50	0.0691	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		1,884.15630	1,805.038	18.92	0.7691	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		84.50330	93.798	17.77	0.0882	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		2,496.38680	2,412.395	18.18	0.8782	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		130.98680	142.295	18.18	0.1218	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		3,108.07950	3,019.370	17.22	0.9473	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		42.67950	49.270	17.22	0.0527	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		2,106.46600	2,023.293	18.75	0.8123	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,862.78340	1,790.733	19.31	0.6979	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		577.98340	602.633	19.31	0.3021	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		1,663.20120	1,595.394	19.54	0.6513	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		718.40120	747.294	19.54	0.3487	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		1,640.88160	1,574.846	19.59	0.6457	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		736.08160	766.746	19.59	0.3543	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		1,186.89070	1,134.891	20.82	0.5111	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		1,292.09070	1,336.791	20.82	0.4889	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		1,095.41610	1,046.229	21.11	0.4806	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		1,450.61610	1,498.129	21.11	0.5194	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		705.75670	669.990	22.80	0.3346	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		2,490.95670	2,551.890	22.80	0.6654	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		703.63720	667.951	22.81	0.3337	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		2,498.83720	2,559.851	22.81	0.6663	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		596.33410	564.929	23.43	0.2892	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		2,951.53410	3,016.829	23.43	0.7108	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		534.88790	506.057	23.86	0.2627	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		3,270.08790	3,337.957	23.86	0.7373	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1,875.07630	1,802.784	19.30	0.7006	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		570.27630	594.684	19.30	0.2994	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,868.92470	1,796.753	19.31	0.6992	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			574.12470	598.653	19.31	0.3008	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			342.83040	326.023	26.93	0.1703	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,118.03040	5,197.923	26.93	0.8297	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,943.79100	1,870.169	19.23	0.7154	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			528.99100	552.069	19.23	0.2846	0.00	0	90
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			749.59020	715.426	23.92	0.3050	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			3,505.29020	3,569.627	23.92	0.6950	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,147.76080	2,073.164	19.50	0.6952	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			713.46080	737.364	19.50	0.3048	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,141.91860	2,067.419	19.51	0.6941	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			717.61860	741.619	19.51	0.3059	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			2,000.25600	1,928.111	19.70	0.6649	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			825.95600	852.311	19.70	0.3351	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,153.61670	2,078.929	19.50	0.6964	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			709.31670	733.129	19.50	0.3036	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,603.68090	1,545.762	21.67	0.5194	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			1,832.48090	1,868.862	21.67	0.4806	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,600.06530	1,542.229	21.68	0.5185	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			1,838.86530	1,875.329	21.68	0.4815	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,607.30560	1,549.297	21.66	0.5203	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			1,826.10560	1,862.397	21.66	0.4797	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,908.87640	1,848.706	21.75	0.5506	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			1,860.67640	1,890.706	21.75	0.4494	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,905.30160	1,844.936	21.76	0.5497	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			1,867.10160	1,896.936	21.76	0.4503	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,912.45150	1,852.485	21.74	0.5514	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			1,854.25150	1,884.485	21.74	0.4486	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			2,096.61220	2,036.065	21.98	0.5557	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,051.51220	2,076.965	21.98	0.4443	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			2,093.17090	2,032.329	21.98	0.5550	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,058.07090	2,083.229	21.98	0.4450	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			2,100.07100	2,039.809	21.97	0.5564	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,044.97100	2,070.709	21.97	0.4436	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			2,314.82520	2,252.226	22.22	0.5644	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,213.52520	2,237.426	22.22	0.4356	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			2,311.42120	2,248.495	22.22	0.5637	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,220.12120	2,243.695	22.22	0.4363	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			2,318.24670	2,255.565	22.21	0.5651	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,206.94670	2,230.765	22.21	0.4349	0.00	0	0
Total \$ / R Option												18,733.20	65	1,954,752
Total \$ / R												1,048,163,589.50	66,484	3,047,109
\$ / R	MAXI	On 13/06/2016	Foreign Exchange Future			15.66610		15.74780			0.0000	2,130,589.60	136	924
\$ / R	MAXI	On 19/09/2016	Foreign Exchange Future			15.97690		16.07080			0.0000	159,769.00	10	337

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/12/2016	Foreign Exchange Future				16.27010		16.36540			0.0000	0.00	0	65
\$ / R MAXI On	13/03/2017	Foreign Exchange Future				16.54810		16.64480			0.0000	0.00	0	51
Total \$ / R MAXI Future												2,290,358.60	146	1,377
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			230,864.72390	222,697.526	25.57	0.9968		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			84.72390	87.526	25.57	0.0032		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			229,867.14690	221,700.070	25.53	0.9967		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			87.14690	90.070	25.53	0.0033		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			228,869.63760	220,702.683	25.49	0.9966		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			89.63760	92.683	25.49	0.0034		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			134,391.18140	127,151.591	19.11	0.7408		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			26,311.18140	28,461.591	19.11	0.2592		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			133,685.55510	126,466.946	19.11	0.7387		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			26,605.55510	28,776.946	19.11	0.2613		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			132,982.13890	125,784.890	19.12	0.7367		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			26,902.13890	29,094.890	19.12	0.2633		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			175,283.45110	167,382.529	19.01	0.7402		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			37,743.45110	39,372.529	19.01	0.2598		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			174,604.31020	166,722.266	19.02	0.7386		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			38,064.31020	39,712.266	19.02	0.2614		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			173,926.91550	166,063.831	19.02	0.7371		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			38,386.91550	40,053.831	19.02	0.2629		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			109,541.60950	104,625.824	21.11	0.4806		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			145,061.60950	149,815.824	21.11	0.5194		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			109,191.59840	104,285.511	21.12	0.4794		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			145,711.59840	150,475.511	21.12	0.5206		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			109,892.23710	104,967.329	21.10	0.4818		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			144,412.23710	149,157.329	21.10	0.5182		0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												2,290,358.60	146	1,377
£ / R	On	31/05/2016	Foreign Exchange Future			22.95430		23.12060			0.0000	0.00	0	123
£ / R	On	13/06/2016	Foreign Exchange Future			22.99960		23.16850			0.0000	36,316,368.40	1,579	57,715
£ / R	On	08/09/2016	Foreign Exchange Future			23.41850		23.60610			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			23.47230		23.66030			0.0000	610,279.80	26	25,933
£ / R	On	19/12/2016	Foreign Exchange Future			23.92370		24.11610			0.0000	0.00	0	155
£ / R	On	13/03/2017	Foreign Exchange Future			24.35790		24.55370			0.0000	0.00	0	50
£ / R	On	25/04/2017	Foreign Exchange Future			24.58480		24.78490			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			24.84120		25.04390			0.0000	0.00	0	0
Total £ / R Future												36,926,648.20	1,605	84,049
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Call			1,552.03860	1,386.096	22.52	0.9912	0.00	0	0
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Put			1.43860	1.796	22.52	0.0088	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,682.68140	2,516.890	24.57	0.9840	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			4.18140	7.290	24.57	0.0160	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,672.76250	2,507.025	24.54	0.9837	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			4.26250	7.425	24.54	0.0163	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,662.84490	2,497.161	24.52	0.9835	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			4.34490	7.561	24.52	0.0165	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			87.14330	85.958	22.94	0.1459	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,218.64330	1,386.358	22.94	0.8541	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			4.76270	4.943	27.32	0.0106	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			3,336.26270	3,505.343	27.32	0.9894	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,788.16910	1,629.919	19.39	0.7039	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			452.06910	481.419	19.39	0.2961	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			359.18370	299.517	21.27	0.2092	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,603.08370	2,731.017	21.27	0.7908	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,610.73280	2,432.219	19.54	0.8419	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			204.63280	213.718	19.54	0.1581	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,802.12510	1,643.104	19.38	0.7069	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			446.02510	474.604	19.38	0.2931	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,795.13990	1,636.493	19.38	0.7054	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			449.03990	477.993	19.38	0.2946	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,400.87420	1,263.281	19.44	0.5934	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			750.57420	800.981	19.44	0.4066	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			523.85850	450.454	20.78	0.2804	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			2,163.55850	2,278.155	20.78	0.7196	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			1,707.35160	1,557.113	19.29	0.6713	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			134.94890	139.538	20.00	0.1051	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			547.05160	584.813	19.29	0.3287	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,412.12980	1,274.019	19.43	0.5965	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			741.82980	791.719	19.43	0.4035	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,406.49170	1,268.640	19.43	0.5950	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			746.19170	796.340	19.43	0.4050	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			3,285.24890	3,101.838	20.00	0.8949	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,200.57530	2,047.662	18.70	0.6780	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			724.47530	763.962	18.70	0.3220	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,194.23020	2,041.512	18.70	0.6768	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			728.13020	767.812	18.70	0.3232	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			1,289.67940	1,181.758	19.75	0.4702	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			38.05370	36.863	23.10	0.0224	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			50.73280	50.652	19.87	0.0340	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			3,064.86350	2,894.210	18.50	0.8069	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			358.76350	380.510	18.50	0.1931	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,976.80030	1,836.801	18.89	0.6349	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			870.70030	923.101	18.89	0.3651	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			7,024.15370	6,830.563	23.10	0.9776	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			1,633.57940	1,718.058	19.75	0.5298	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			614.71380	550.244	21.44	0.2563	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			3,438.61380	3,566.544	21.44	0.7437	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	22.63	Call			2,206.93210	2,053.818	18.70	0.6791	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			720.83210	760.118	18.70	0.3209	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			5,756.83280	5,564.352	19.87	0.9660	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			2,076.25130	1,949.281	19.02	0.5924	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			1,272.55130	1,341.381	19.02	0.4076	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			2,071.31760	1,944.530	19.02	0.5914	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			1,277.61760	1,346.630	19.02	0.4086	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			2,081.20400	1,954.035	19.01	0.5934	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			1,267.50400	1,336.135	19.01	0.4066	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			2,207.11540	2,080.640	19.04	0.5901	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			1,402.21540	1,475.840	19.04	0.4099	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			1,013.90000	811.200		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			1,003.90000	801.200		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			1,023.90000	821.200		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			0.00000	0.000		0.0000	0.00	0	0
Total £ / R Option												0.00	0	46,732
Total £ / R												36,926,648.20	1,605	130,781
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14288		0.14281			0.0000	0.00	0	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14621		0.14624			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14946		0.14951			0.0000	0.00	0	6,041
¥ / R	On	13/03/2017	Foreign Exchange Future			0.15266		0.15000			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15631		0.16000			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	11,988
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			0.01400	0.010	20.70	0.0001	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,282.77050	1,289.513	17.66	0.9924	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1.77050	1.413	17.66	0.0076	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,281.00130	3,288.101	27.27	1.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.00130	0.001	27.27	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,281.01400	2,288.110	20.70	0.9999	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,626.30120	3,622.816	19.07	0.9965	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			1.80120	1.716	19.07	0.0035	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,631.44600	2,627.652	16.20	0.9864	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			6.94600	6.552	16.20	0.0136	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,681.55010	1,678.043	16.05	0.9105	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			57.05010	56.943	16.05	0.0895	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00010	0.000	25.90	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,049.40010	26,053.700	25.90	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00010	0.000	25.90	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,049.40010	27,053.700	25.90	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	25.90	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,049.40000	28,053.700	25.90	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			0.00000	1,670.312	17.28	0.7383	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			0.00000	404.712	17.28	0.2617	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			0.00000	1,142.180	18.64	0.5748	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			0.00000	876.580	18.64	0.4252	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			0.00000	788.168	20.09	0.4316	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			0.00000	1,522.568	20.09	0.5684	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			0.00000	858.905	21.51	0.3946	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			0.00000	2,228.305	21.51	0.6054	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			0.00000	1,529.660	18.86	0.6213	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			0.00000	899.060	18.86	0.3787	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			0.00000	1,139.567	20.24	0.4971	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			0.00000	1,508.967	20.24	0.5029	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,988
€ / R	On	27/05/2016	Foreign Exchange Future			17.49540		17.50180			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			17.49550		17.51410			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			17.53380		17.55410			0.0000	27,107,254.80	1,546	106,952
€ / R	On	30/06/2016	Foreign Exchange Future			17.60470		17.62720			0.0000	0.00	0	74
€ / R	On	19/09/2016	Foreign Exchange Future			17.94260		17.97740			0.0000	4,270,338.80	238	14,043
€ / R	On	19/12/2016	Foreign Exchange Future			18.33630		18.37270			0.0000	0.00	0	12,558
€ / R	On	13/03/2017	Foreign Exchange Future			18.71940		18.75710			0.0000	0.00	0	4,000
€ / R	On	19/06/2017	Foreign Exchange Future			19.14520		19.19000			0.0000	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Future			19.43410		19.47000			0.0000	0.00	0	0
Total € / R Future												31,377,593.60	1,784	137,628
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			1.49600	0.429	45.98	0.0034	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,179.69600	1,185.029	45.98	0.9966	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			388.86790	367.372	21.43	0.7627	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			64.76790	61.871	21.43	0.2373	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			1,860.91010	1,839.947	23.99	0.9821	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			6.81010	6.147	23.99	0.0179	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,605.79560	1,584.564	22.92	0.9695	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			228.40650	214.497	20.88	0.3861	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			464.30650	470.697	20.88	0.6139	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,296.43450	2,275.866	25.39	0.9936	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			2.33450	2.066	25.39	0.0064	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,306.37710	2,285.815	25.42	0.9938	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			5.73120	5.194	25.43	0.0151	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,301.63120	2,321.394	25.43	0.9849	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			966.77550	945.314	19.76	0.8903	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			42.67550	41.514	19.76	0.1097	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,354.24760	3,333.927	28.75	0.9996	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			110.18550	109.783	19.96	0.2359	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			11.69560	10.764	22.92	0.0305	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			664.28550	643.583	19.96	0.7641	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			0.14760	0.127	28.75	0.0004	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,316.32100	2,295.764	25.45	0.9939	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			2.22100	1.964	25.45	0.0061	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			2.27710	2.015	25.42	0.0062	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Call			411.99960	398.758	21.02	0.4695	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Put			514.79960	524.058	21.02	0.5305	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,063.36480	3,027.336	20.30	0.9501	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			45.96480	44.736	20.30	0.0499	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			1,368.88900	1,336.305	19.75	0.7055	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			391.48900	393.705	19.75	0.2945	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,082.24270	3,046.224	20.32	0.9512	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			44.84270	43.624	20.32	0.0488	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,072.80030	3,036.777	20.31	0.9506	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			45.40030	44.177	20.31	0.0494	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,947.35630	1,912.701	19.69	0.7338	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			474.65630	476.401	19.69	0.2662	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,887.26820	1,852.985	19.72	0.7217	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			504.56820	506.686	19.72	0.2783	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			335.36530	319.465	24.23	0.1888	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			511.37870	513.579	19.72	0.2810	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			484.75190	465.919	23.13	0.2622	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,862.66530	3,883.165	24.23	0.8112	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,302.33560	2,266.030	19.55	0.7972	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			329.63560	329.730	19.55	0.2028	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,912.05190	2,929.619	23.13	0.7378	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,880.66370	1,846.425	19.72	0.7203	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			507.96370	510.125	19.72	0.2797	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,874.07870	1,839.879	19.72	0.7190	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,416.32660	1,391.234	20.69	0.5402	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,349.22660	1,361.834	20.69	0.4598	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,412.21020	1,387.145	20.70	0.5390	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,355.11020	1,367.745	20.70	0.4610	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,408.11220	1,383.061	20.71	0.5379	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,361.01220	1,373.661	20.71	0.4621	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			0.00000	1,677.244	20.93	0.4622	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			0.00000	1,630.274	20.92	0.5397	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			0.00000	1,665.074	20.92	0.4603	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			0.00000	1,626.354	20.93	0.5387	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			0.00000	1,671.154	20.93	0.4613	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			0.00000	1,622.444	20.93	0.5378	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			0.00000	1,905.106	21.20	0.4555	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			0.00000	1,866.951	21.18	0.5462	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			0.00000	1,892.851	21.18	0.4538	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			0.00000	1,863.070	21.19	0.5453	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			0.00000	1,898.970	21.19	0.4547	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			0.00000	1,859.206	21.20	0.5445	0.00	0	0
Total € / R Option												0.00	0	36,098
Total € / R												31,377,593.60	1,784	173,726
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.30520		11.31830			0.0000	0.00	0	6,828
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.49040		11.51040			0.0000	2,010,820.00	175	2,106
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.66940		11.69020			0.0000	0.00	0	1,009
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.84260		11.86490			0.0000	0.00	0	4,610
AU\$ / R	On	19/06/2017	Foreign Exchange Future			12.03540		12.06000			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			12.15410		12.18000			0.0000	0.00	0	0
Total AU\$ / R Future												2,010,820.00	175	14,553
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,220.54460	1,207.409	22.48	0.9888	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			2.24460	2.209	22.48	0.0112	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,240.36820	1,227.234	22.58	0.9896	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			2.06820	2.034	22.58	0.0104	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,230.45470	1,217.320	22.53	0.9892	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			2.15470	2.120	22.53	0.0108	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,362.62430	1,342.933	16.94	0.9024	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			52.22430	52.533	16.94	0.0976	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,353.54890	1,333.866	16.92	0.9008	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			53.14890	53.466	16.92	0.0992	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,371.71380	1,352.016	16.96	0.9039	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			51.31380	51.616	16.96	0.0961	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			187.38270	187.904	16.47	0.2144	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,209.96980	1,189.716	16.47	0.7834	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			189.76980	190.316	16.47	0.2166	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,202.37930	1,182.153	16.47	0.7813	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			192.17930	192.753	16.47	0.2187	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,217.58270	1,197.304	16.47	0.7856	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			762.23200	768.915	16.73	0.4965	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			675.18250	659.488	16.71	0.5079	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			750.28250	756.888	16.71	0.4921	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			671.14620	655.490	16.72	0.5057	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			756.24620	762.890	16.72	0.4943	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			667.13200	651.515	16.73	0.5035	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			0.00000	825.020	16.80	0.5318	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			0.00000	839.620	16.80	0.4682	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			0.00000	820.907	16.81	0.5299	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			0.00000	845.507	16.81	0.4701	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			0.00000	816.819	16.82	0.5280	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			0.00000	851.419	16.82	0.4720	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			0.00000	954.062	17.32	0.5369	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			0.00000	969.962	17.32	0.4631	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			0.00000	949.957	17.33	0.5353	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			0.00000	975.857	17.33	0.4647	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			0.00000	945.864	17.33	0.5337	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			0.00000	981.764	17.33	0.4663	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,010,820.00	175	14,553
CAD/ R	On	13/06/2016	Foreign Exchange Future			12.06760		12.03850			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.30860		12.28740			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			12.53680		12.52000			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			12.75510		12.74000			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,172.09940	1,200.756	21.91	0.9851	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			3.59940	3.156	21.91	0.0149	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,162.16670	1,190.816	21.81	0.9848	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			3.66670	3.216	21.81	0.0152	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,152.23570	1,180.876	21.70	0.9844	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			3.73570	3.276	21.70	0.0156	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			422.23340	429.924	16.75	0.4944	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			514.83340	501.324	16.75	0.5056	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			418.23600	425.827	16.76	0.4910	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			520.83600	507.227	16.76	0.5090	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			414.26920	421.766	16.78	0.4877	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			526.86920	513.166	16.78	0.5123	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			0.00000	635.891	16.81	0.5269	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			0.00000	629.091	16.81	0.4731	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			0.00000	644.712	16.79	0.5319	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			0.00000	617.912	16.79	0.4681	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			0.00000	640.289	16.80	0.5294	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			0.00000	623.489	16.80	0.4706	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			0.00000	784.396	17.02	0.5354	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			0.00000	759.296	17.02	0.4646	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			0.00000	780.123	17.03	0.5334	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			0.00000	765.023	17.03	0.4666	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			0.00000	775.872	17.04	0.5314	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			0.00000	770.772	17.04	0.4686	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			15.83570		15.90180			0.0000	0.00	0	5,055
CHF / R	On	19/09/2016	Foreign Exchange Future			16.22640		16.30690			0.0000	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Future			16.60440		16.69000			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			16.97010		17.06000			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 CHF / R Future												0.00	0	5,055
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,523.53890	1,455.725	23.39	0.9692	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			11.73890	10.025	23.39	0.0308	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,513.75930	1,445.894	23.31	0.9687	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			11.95930	10.194	23.31	0.0313	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,503.98400	1,436.065	23.24	0.9681	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			12.18400	10.365	23.24	0.0319	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			636.83760	596.390	20.84	0.4463	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			929.93760	969.990	20.84	0.5537	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			633.20670	592.924	20.85	0.4443	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			936.30670	976.524	20.85	0.5557	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			629.59160	589.481	20.87	0.4424	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			942.69160	983.081	20.87	0.5576	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			0.00000	1,002.937	21.01	0.5171	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			0.00000	1,098.537	21.01	0.4829	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			0.00000	1,010.868	20.99	0.5201	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			0.00000	1,086.468	20.99	0.4799	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			0.00000	1,006.897	21.00	0.5186	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			0.00000	1,092.497	21.00	0.4814	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			0.00000	1,256.546	21.57	0.5262	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			0.00000	1,356.446	21.57	0.4738	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			0.00000	1,264.313	21.55	0.5286	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			0.00000	1,344.213	21.55	0.4714	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			0.00000	1,260.426	21.56	0.5274	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			0.00000	1,350.326	21.56	0.4726	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	5,055
CNH / R	On	13/06/2016	Foreign Exchange Future			2.38770		2.39690			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.42180		2.43210			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.45110		2.46000			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.47770		2.49000			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	230
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,707.93620	1,605.884	20.22	0.9387	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			38.93620	28.883	20.22	0.0613	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,898.58820	1,799.472	21.16	0.9525	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			29.58820	22.472	21.16	0.0475	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,802.94170	1,702.451	20.69	0.9461	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			33.94170	25.451	20.69	0.0539	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,177.75700	1,227.743	19.74	0.5193	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			956.79350	904.840	19.78	0.4663	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,235.79350	1,286.840	19.78	0.5337	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			916.25490	865.353	19.82	0.4520	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,295.25490	1,347.353	19.82	0.5480	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			998.75700	945.743	19.74	0.4807	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			0.00000	1,465.343	19.85	0.5310	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			0.00000	1,454.343	19.85	0.4690	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			0.00000	1,421.289	19.88	0.5202	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			0.00000	1,510.289	19.88	0.4798	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			0.00000	1,378.326	19.92	0.5095	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			0.00000	1,567.326	19.92	0.4905	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			0.00000	1,713.599	20.08	0.5247	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			0.00000	1,836.599	20.08	0.4753	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			0.00000	1,671.169	20.11	0.5159	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			0.00000	1,894.169	20.11	0.4841	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			0.00000	1,756.931	20.05	0.5336	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			0.00000	1,779.931	20.05	0.4664	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			2.35980		2.36480			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.41650		2.42300			0.0000	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Future			2.47130		2.48000			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			15.27310	15.468	28.71	0.0264	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,665.95840	2,616.042	28.50	0.9696	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			17.95840	18.042	28.50	0.0304	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,860.95320	2,811.234	28.91	0.9771	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			12.95320	13.234	28.91	0.0229	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,763.27310	2,713.468	28.71	0.9736	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,228.29420	1,182.966	21.20	0.5328	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,098.29420	1,117.966	21.20	0.4672	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,325.14210	1,277.965	21.12	0.5605	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			995.14210	1,012.965	21.12	0.4395	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,275.46330	1,229.289	21.15	0.5466	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,045.46330	1,064.289	21.15	0.4534	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			0.00000	1,602.434	21.52	0.5336	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			0.00000	1,589.434	21.52	0.4664	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			0.00000	1,559.536	21.57	0.5238	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			0.00000	1,646.536	21.57	0.4762	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			0.00000	1,517.640	21.62	0.5140	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			0.00000	1,704.640	21.62	0.4860	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.01740		2.02820			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.05960		2.07210			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.09740		2.10970			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.13260		2.14480			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			103.76480	74.756	21.35	0.1533	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,021.76480	1,100.756	21.35	0.8467	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			89.38230	62.229	21.42	0.1318	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,107.38230	1,188.229	21.42	0.8682	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			76.87040	51.563	21.48	0.1126	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,194.87040	1,277.563	21.48	0.8874	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			745.88850	691.061	20.50	0.4238	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,224.88850	1,295.061	20.50	0.5762	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			711.09530	658.311	20.60	0.4085	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,290.09530	1,362.311	20.60	0.5915	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			677.78350	626.994	20.70	0.3936	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,356.78350	1,430.994	20.70	0.6064	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,236.06600	1,168.691	20.20	0.5022	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,339.06600	1,394.691	20.20	0.4978	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,196.13120	1,130.472	20.29	0.4902	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,399.13120	1,456.472	20.29	0.5098	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,157.40390	1,093.446	20.37	0.4783	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,460.40390	1,519.446	20.37	0.5217	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,564.09620	1,494.016	20.14	0.5282	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,516.09620	1,568.016	20.14	0.4718	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,522.22010	1,453.627	20.21	0.5180	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,574.22010	1,627.627	20.21	0.4820	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,482.39780	1,415.255	20.28	0.5080	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			1,634.39780	1,689.255	20.28	0.4920	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			0.15520		0.15610			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15530		0.15630			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15580		0.15660			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.15440		0.16000			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			0.07870		0.07900			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.05510		0.06280			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05360		0.05770			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.05230		0.05000			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 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			10.56130		10.63190			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.71950		10.79700			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.87490		10.95240			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			11.02450		11.10000			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			0.34860	0.421	25.71	0.0023	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,622.26450	1,551.740	25.66	0.9976	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			0.36450	0.440	25.66	0.0024	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,642.23330	1,571.702	25.76	0.9978	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			0.33330	0.402	25.76	0.0022	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,632.24860	1,561.721	25.71	0.9977	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,386.94130	1,315.439	18.21	0.8977	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			49.94130	55.939	18.21	0.1023	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,377.89880	1,306.474	18.20	0.8961	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			50.89880	56.974	18.20	0.1039	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,368.87180	1,297.526	18.18	0.8944	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			51.87180	58.026	18.18	0.1056	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			643.61200	598.123	17.96	0.5337	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			541.21200	573.223	17.96	0.4663	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			638.85700	593.726	17.97	0.5310	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			546.45700	578.826	17.97	0.4690	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			634.13270	589.357	17.98	0.5283	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			551.73270	584.457	17.98	0.4717	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			0.00000	750.177	18.08	0.4847	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			0.00000	670.609	18.09	0.5131	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			0.00000	756.109	18.09	0.4869	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			0.00000	678.771	18.07	0.5175	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			0.00000	744.271	18.07	0.4825	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			0.00000	674.677	18.08	0.5153	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			1.40610		1.40550			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.42340		1.42350			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.43880		1.43880			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.45070		1.45080			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			855.00000	861.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Call			755.00000	761.000		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			655.00000	661.000		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			35.00000	34.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			235.00000	234.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			135.00000	134.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			288.00000	288.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			188.00000	188.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			388.00000	388.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			308.00000	307.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			208.00000	207.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			108.00000	107.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.11920		1.11470			0.0000	0.00	0	13,410
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.12300		1.11860			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12700		1.12270			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.13120		1.13000			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,410
Total QUANTO € / \$												0.00	0	13,410
RAIN	On	13/06/2016	Foreign Exchange Future			27,540.79000		27,620.55000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			28,095.48000		28,194.91000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			28,617.69000		28,719.67000			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			11.39460		11.41460			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.60140		11.62890			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.79890		11.82000			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 SGD / R Future												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,227.88810	1,207.671	23.32	0.9855	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			3.28810	3.071	23.32	0.0145	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,218.01550	1,197.792	23.27	0.9850	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			3.41550	3.192	23.27	0.0150	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,208.14770	1,187.918	23.22	0.9844	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			3.54770	3.318	23.22	0.0156	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			471.69280	455.016	17.79	0.5136	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			462.79280	473.616	17.79	0.4864	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			467.10350	450.678	17.80	0.5102	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			468.20350	479.278	17.80	0.4898	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			462.54570	446.376	17.82	0.5068	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			473.64570	484.976	17.82	0.4932	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			0.00000	626.587	17.84	0.5240	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			0.00000	637.687	17.84	0.4760	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			0.00000	622.320	17.85	0.5215	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			0.00000	643.420	17.85	0.4785	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			0.00000	618.075	17.86	0.5190	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			0.00000	649.175	17.86	0.4810	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			5.31540		5.34780			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.28720		5.32070			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			5.27030		5.30000			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			588.83360	556.879	23.17	0.9850	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			1.03360	1.479	23.17	0.0150	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			578.92880	546.947	22.94	0.9842	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			1.12880	1.547	22.94	0.0158	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			569.03220	537.018	22.71	0.9834	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			1.23220	1.618	22.71	0.0166	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			215.48750	197.908	15.94	0.5324	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			164.78750	180.708	15.94	0.4676	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			226.41980	208.252	15.96	0.5491	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			155.71980	171.052	15.96	0.4509	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			220.91260	203.039	15.95	0.5407	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			160.21260	175.839	15.95	0.4593	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			0.00000	249.057	16.32	0.5124	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			0.00000	268.757	16.32	0.4876	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			0.00000	244.645	16.34	0.5063	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			0.00000	274.345	16.34	0.4937	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			0.00000	240.293	16.35	0.5002	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			0.00000	279.993	16.35	0.4998	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			1.50370		1.51230			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.44260		1.43290			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.38600		1.38000			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.33910		1.35000			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 120 750 276.70	70,129	1,372,998
Total Options												18 733.20	65	2,037,582
Grand Total:												1,120,769,009.90	70,194	3,410,580