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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/05/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/05/2016 Foreign Exchange Future			15.85850		15.65920			0.0000	11,798,724.00	744	0
\$ / R On 31/05/2016 Foreign Exchange Future			15.84370		15.65920			0.0000	13,657,269.40	862	1,621
\$ / R On 01/06/2016 Foreign Exchange Future			15.84370		15.65920			0.0000	0.00	0	0
\$ / R On 06/06/2016 Foreign Exchange Future			15.85670		15.67360			0.0000	0.00	0	0
\$ / R On 07/06/2016 Foreign Exchange Future			15.85990		15.67680			0.0000	0.00	0	0
\$ / R On 08/06/2016 Foreign Exchange Future			15.86320		15.68000			0.0000	0.00	0	300
\$ / R On 09/06/2016 Foreign Exchange Future			15.86640		15.68320			0.0000	0.00	0	264
\$ / R On 13/06/2016 Foreign Exchange Future			15.87920		15.69600			0.0000	959,357,747.20	60,416	793,308
\$ / R On 14/06/2016 Foreign Exchange Future			15.88240		15.69920			0.0000	0.00	0	0
\$ / R On 15/06/2016 Foreign Exchange Future			15.88560		15.70240			0.0000	0.00	0	0
\$ / R On 17/06/2016 Foreign Exchange Future			15.89200		15.70870			0.0000	0.00	0	0
\$ / R On 21/06/2016 Foreign Exchange Future			15.90480		15.72150			0.0000	0.00	0	0
\$ / R On 24/06/2016 Foreign Exchange Future			15.91440		15.73110			0.0000	0.00	0	0
\$ / R On 28/06/2016 Foreign Exchange Future			15.92730		15.74390			0.0000	0.00	0	0
\$ / R On 29/06/2016 Foreign Exchange Future			15.93050		15.74710			0.0000	0.00	0	0
\$ / R On 30/06/2016 Foreign Exchange Future			15.93370		15.75020			0.0000	0.00	0	1,012
\$ / R On 05/07/2016 Foreign Exchange Future			15.94960		15.76520			0.0000	0.00	0	0
\$ / R On 12/07/2016 Foreign Exchange Future			15.97200		15.78590			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			15.98150		15.79470			0.0000	0.00	0	370
\$ / R On 26/07/2016 Foreign Exchange Future			16.01660		15.82710			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			16.01980		15.83010			0.0000	0.00	0	2,110

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2016	Foreign Exchange Future			16.02300		15.83300			0.0000	0.00	0	265
\$ / R	On	29/07/2016	Foreign Exchange Future			16.02620		15.83600			0.0000	23,270,042.40	1,452	1,167
\$ / R	On	05/08/2016	Foreign Exchange Future			16.04850		15.85820			0.0000	0.00	0	1,900
\$ / R	On	11/08/2016	Foreign Exchange Future			16.06770		15.87830			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			16.08050		15.89170			0.0000	0.00	0	105
\$ / R	On	16/08/2016	Foreign Exchange Future			16.08370		15.89510			0.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Future			16.08690		15.89840			0.0000	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Future			16.09010		15.90180			0.0000	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Future			16.10610		15.91860			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			16.11570		15.92860			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			16.12530		15.93870			0.0000	0.00	0	2,467
\$ / R	On	06/09/2016	Foreign Exchange Future			16.15120		15.96480			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.15770		15.97120			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.16100		15.97440			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.17400		15.98730			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.18050		15.99370			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.19350		16.00660			0.0000	135,831,078.00	8,388	201,975
\$ / R	On	28/09/2016	Foreign Exchange Future			16.22280		16.03550			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.31390		16.12560			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			16.35290		16.16410			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.42120		16.23170			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.47450		16.28430			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.49120		16.30090			0.0000	89,794,584.00	5,445	65,352
\$ / R	On	13/03/2017	Foreign Exchange Future			16.77300		16.57960			0.0000	0.00	0	12,074
\$ / R	On	19/06/2017	Foreign Exchange Future			17.05490		16.85780			0.0000	0.00	0	3,370
\$ / R	On	18/09/2017	Foreign Exchange Future			17.10310		16.90450			0.0000	0.00	0	70
\$ / R	On	18/12/2017	Foreign Exchange Future			17.15130		16.95130			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			17.19960		16.99800			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			17.35330		17.15150			0.0000	0.00	0	70
Total \$ / R Future												1,233,709,445.00	77,307	1,088,450
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Call			1,369.33690	1,568.500	15.45	1.0000	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Put			0.13690	0.000	15.45	0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	15.57	Call			168.14190	277.475	20.59	0.9477	0.00	0	5,000
\$ / R	On	31/05/2016	Foreign Exchange Option	15.57	Put			78.94190	3.776	20.59	0.0523	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	15.72	Call			89.64050	140.438	17.93	0.7994	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	15.72	Put			150.44050	16.738	17.93	0.2006	0.00	0	3,000
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Call			1,160.07980	1,343.719	47.88	0.9998	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Put			0.87980	0.019	47.88	0.0002	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			843.93280	1,023.724	37.34	0.9997	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			4.73280	0.024	37.34	0.0003	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Call			1,130.66150	1,313.817	37.83	0.9990	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Put			1.46150	0.117	37.83	0.0010	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Call			982.33890	1,163.919	35.56	0.9982	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Put			3.13890	0.219	35.56	0.0018	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,473.60050	3,656.713	49.23	0.9999	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			0.00050	0.013	49.23	0.0001	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			324.71740	451.823	20.80	0.8203	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			101.11740	45.123	20.80	0.1797	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call			1,161.52430	1,341.880	25.68	0.9904	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put			4.72430	1.980	25.68	0.0096	0.00	0	1,000
\$ / R	On	07/06/2016	Foreign Exchange Option	15.89	Call			122.42790	177.943	20.54	0.4812	0.00	0	2,500
\$ / R	On	07/06/2016	Foreign Exchange Option	15.89	Put			335.62790	208.043	20.54	0.5188	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Call			938.61820	1,117.841	23.10	0.9785	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Put			8.61820	4.641	23.10	0.0215	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.68	Call			217.54760	306.901	20.47	0.6471	0.00	0	5,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.68	Put			217.54760	123.701	20.47	0.3529	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			174.39520	248.101	20.56	0.5710	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			274.39520	164.901	20.56	0.4290	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,086.31000	1,266.636	24.72	0.9845	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			6.31000	3.436	24.72	0.0155	0.00	0	8,219
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,393.46490	2,576.524	32.99	0.9995	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			0.26490	0.124	32.99	0.0005	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,383.47320	2,566.528	32.93	0.9995	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			0.27320	0.128	32.93	0.0005	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,373.48180	2,556.532	32.88	0.9994	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			0.28180	0.132	32.88	0.0006	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,536.03450	3,719.200	28.55	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			0.03450	0.000	28.55	0.0000	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,786.13330	2,969.265	30.77	0.9997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			0.13330	0.065	30.77	0.0003	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,696.17640	2,879.287	30.41	0.9996	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			0.17640	0.087	30.41	0.0004	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,396.44350	2,579.421	29.19	0.9991	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			0.44350	0.221	29.19	0.0009	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,166.88750	2,349.650	28.26	0.9983	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			0.88750	0.450	28.26	0.0017	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,496.32680	2,679.362	29.59	0.9994	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			0.32680	0.162	29.59	0.0006	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,406.43020	2,589.415	29.23	0.9991	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			0.43020	0.215	29.23	0.0009	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,501.95560	1,682.525	25.54	0.9881	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			5.95560	3.325	25.54	0.0119	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,386.45720	2,569.428	29.15	0.9991	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			0.45720	0.228	29.15	0.0009	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,196.81130	2,379.610	28.38	0.9984	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			0.81130	0.410	28.38	0.0016	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			1,275.51200	1,454.535	23.90	0.9807	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			9.51200	5.335	23.90	0.0193	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,699.51930	1,881.050	26.35	0.9932	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			3.51930	1.850	26.35	0.0068	0.00	0	62,394
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call			1,600.68080	1,781.684	25.95	0.9910	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	14.10	Put		4.68080	2.484	25.95	0.0090	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call		1,207.01520	1,385.287	23.34	0.9778	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put		11.01520	6.087	23.34	0.0222	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call		1,452.58220	1,633.043	25.34	0.9863	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put		6.58220	3.843	25.34	0.0137	0.00	0	28,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Call		1,304.93780	1,484.246	24.14	0.9818	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Put		8.93780	5.046	24.14	0.0182	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call		974.49950	1,148.971	21.42	0.9637	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put		18.49950	9.771	21.42	0.0363	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call		1,255.91720	1,434.739	23.74	0.9799	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put		9.91720	5.539	23.74	0.0201	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Call		1,246.12680	1,424.844	23.66	0.9795	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Put		10.12680	5.644	23.66	0.0205	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call		917.13880	1,090.259	20.94	0.9588	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put		21.13880	11.059	20.94	0.0412	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call		1,051.52180	1,227.514	22.06	0.9693	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put		15.52180	8.314	22.06	0.0307	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call		1,012.93950	1,188.209	21.74	0.9666	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put		16.93950	9.009	21.74	0.0334	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call		769.32630	934.766	19.66	0.9415	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put		33.32630	15.566	19.66	0.0585	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call		964.91320	1,139.174	21.34	0.9629	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put		18.91320	9.974	21.34	0.0371	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call		936.21610	1,109.809	21.10	0.9605	0.00	0	23,510
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put		20.21610	10.610	21.10	0.0395	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call		650.51400	802.778	19.03	0.9145	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put		54.51400	23.578	19.03	0.0855	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		869.65010	1,041.483	20.54	0.9541	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		23.65010	12.283	20.54	0.0459	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		795.76850	963.780	19.90	0.9453	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		29.76850	14.580	19.90	0.0547	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Call		308.07880	408.011	19.79	0.6833	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Put		212.07880	128.811	19.79	0.3167	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call		760.58330	925.111	19.58	0.9402	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put		34.58330	15.911	19.58	0.0598	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		734.57830	896.201	19.35	0.9360	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		38.57830	17.001	19.35	0.0640	0.00	0	34,400
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call		167.52940	228.462	20.37	0.4760	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put		401.52940	279.262	20.37	0.5240	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		533.07940	671.733	19.26	0.8624	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		87.07940	42.533	19.26	0.1376	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.50	Call		0.00000	476.337	19.64	0.7414	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.50	Put		0.00000	97.137	19.64	0.2586	3,059,812.35	31,500	31,500
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		118.99650	163.908	20.77	0.3748	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		522.99650	384.708	20.77	0.6252	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call		235.38400	317.305	20.02	0.5902	0.00	0	7,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			289.38400	188.105	20.02	0.4098	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			177.59020	241.656	20.29	0.4948	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			381.59020	262.456	20.29	0.5052	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			90.48870	125.252	21.09	0.3056	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			624.48870	476.052	21.09	0.6944	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			145.85930	199.827	20.53	0.4332	6,294,559.95	31,500	32,350
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			449.85930	320.627	20.53	0.5668	0.00	0	44,105
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			131.85170	181.157	20.65	0.4035	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			485.85170	351.957	20.65	0.5965	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			71.23870	98.831	21.35	0.2536	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			715.23870	559.631	21.35	0.7464	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			102.80910	142.026	20.94	0.3365	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			576.80910	432.826	20.94	0.6635	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			96.47800	133.419	21.01	0.3208	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			600.47800	454.219	21.01	0.6792	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			44.32120	61.557	21.85	0.1722	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			898.32120	732.357	21.85	0.8278	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			84.82930	117.511	21.16	0.2908	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			648.82930	498.311	21.16	0.7092	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			77.77040	107.824	21.25	0.2717	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			681.77040	528.624	21.25	0.7283	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			33.40760	46.661	22.17	0.1362	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			1,007.40760	837.461	22.17	0.8638	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			49.76450	69.063	21.73	0.1895	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			853.76450	689.863	21.73	0.8105	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			46.43050	64.467	21.81	0.1790	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			880.43050	715.267	21.81	0.8210	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			17.76240	26.703	23.20	0.0826	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,251.76240	1,077.503	23.20	0.9174	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			36.73380	51.066	22.05	0.1472	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			970.73380	801.866	22.05	0.8528	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			35.03450	48.711	22.09	0.1415	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			989.03450	819.511	22.09	0.8585	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			13.17380	20.664	23.67	0.0654	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			1,367.17380	1,191.464	23.67	0.9346	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			23.84580	34.545	22.73	0.1043	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,137.84580	965.345	22.73	0.8957	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			18.20680	27.282	23.16	0.0843	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,242.20680	1,068.082	23.16	0.9157	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			3.17490	4.882	26.90	0.0166	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,097.17490	1,915.682	26.90	0.9834	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			16.90400	25.584	23.28	0.0795	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,270.90400	1,096.384	23.28	0.9205	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			14.92770	22.989	23.48	0.0721	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,318.92770	1,143.789	23.48	0.9279	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			1.86580	2.719	28.63	0.0092	0.00	0	5,250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			2,455.86580	2,273.519	28.63	0.9908	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			12.84760	20.228	23.71	0.0641	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,376.84760	1,201.028	23.71	0.9359	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			11.91470	18.978	23.83	0.0605	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,405.91470	1,229.778	23.83	0.9395	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			1.04440	1.415	30.80	0.0048	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,905.04440	2,722.215	30.80	0.9952	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			2.31080	3.446	27.91	0.0117	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,306.31080	2,124.246	27.91	0.9883	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			2.08850	3.081	28.25	0.0105	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,376.08850	2,193.881	28.25	0.9895	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			0.66210	0.849	32.73	0.0028	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			3,304.66210	3,121.649	32.73	0.9972	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			1.81470	2.636	28.73	0.0090	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,475.81470	2,293.436	28.73	0.9910	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			1.20860	1.670	30.22	0.0057	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			2,785.20860	2,602.470	30.22	0.9943	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call			1,173.04900	1,350.206	22.93	0.9728	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put			13.84900	7.806	22.93	0.0272	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			130.69270	178.280	20.84	0.3874	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			521.49270	385.880	20.84	0.6126	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call			1,110.30540	1,286.676	22.58	0.9636	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put			17.90540	11.076	22.58	0.0364	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Call			348.88570	450.553	20.13	0.6690	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Put			240.18570	158.553	20.13	0.3310	0.00	0	15,000
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call			1,183.59450	1,358.039	20.81	0.9603	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put			22.09450	13.239	20.81	0.0397	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			680.54270	818.791	19.52	0.8322	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			119.44270	74.391	19.52	0.1678	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call			94.35930	123.564	21.95	0.2370	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			973.25930	819.164	21.95	0.7630	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			89.92850	117.964	22.01	0.2281	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			998.82850	843.564	22.01	0.7719	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call			1,193.06040	1,363.281	18.81	0.9549	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put			29.16040	15.982	18.81	0.0451	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			111.58830	143.599	21.73	0.2532	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			987.68830	836.299	21.73	0.7468	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			59.98700	77.987	22.61	0.1521	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,356.08700	1,190.687	22.61	0.8479	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,943.97560	4,127.348	29.68	0.9999	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			0.07560	0.048	29.68	0.0001	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,245.99950	2,428.659	22.55	0.9958	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			2.09950	1.359	22.55	0.0042	0.00	0	150
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			1,073.35510	1,236.457	18.78	0.9326	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			46.25510	25.957	18.78	0.0674	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call			1,473.37180	1,650.888	18.77	0.9782	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	30/06/2016	Foreign Exchange Option	14.29	Put		13.17180	7.188	18.77	0.0218	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call		1,209.12560	1,375.871	18.76	0.9371	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put		43.92560	26.272	18.76	0.0629	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call		886.26090	1,030.793	19.10	0.8290	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put		140.36090	98.793	19.10	0.1710	0.00	0	12,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call		1,226.13530	1,391.253	18.89	0.9188	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put		60.23530	39.253	18.89	0.0812	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call		1,075.12830	1,231.464	19.12	0.8741	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put		100.42830	69.964	19.12	0.1259	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		245.03550	302.322	21.21	0.3501	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		1,017.93550	885.722	21.21	0.6499	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		50.92900	66.497	23.92	0.0970	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		2,413.82900	2,239.897	23.92	0.9030	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		2,344.28320	2,530.466	21.46	0.9795	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		14.18320	10.666	21.46	0.0205	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		150.75960	189.289	22.17	0.2377	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		1,450.65960	1,299.489	22.17	0.7623	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		110.74980	140.475	22.74	0.1846	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		1,730.64980	1,570.675	22.74	0.8154	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		4,030.83490	4,220.284	25.35	0.9990	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		0.73490	0.484	25.35	0.0010	0.00	0	250
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call		1,173.62370	1,331.728	19.07	0.8625	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put		120.62370	88.728	19.07	0.1375	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call		504.85230	603.549	20.02	0.5671	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put		528.85230	437.349	20.02	0.4329	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call		976.59200	1,117.729	19.13	0.7836	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put		218.39200	169.229	19.13	0.2164	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call		1,047.43360	1,194.078	19.09	0.8070	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put		189.23360	145.578	19.09	0.1930	0.00	0	5,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		747.60530	863.534	19.41	0.6711	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		389.30530	315.835	19.41	0.3289	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		3,184.44910	3,372.352	22.47	0.9916	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		6.14910	4.652	22.47	0.0084	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		333.40170	395.582	20.88	0.3859	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put		1,051.70170	925.082	20.88	0.6141	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call		624.87970	725.564	19.68	0.5926	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put		539.77970	451.864	19.68	0.4074	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call		187.40360	224.625	22.19	0.2411	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put		1,679.00360	1,527.725	22.19	0.7589	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call		616.82230	715.901	19.72	0.5849	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put		558.42230	469.002	19.72	0.4151	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call		548.89810	638.442	19.94	0.5399	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put		657.09810	558.342	19.94	0.4601	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call		461.87940	537.037	20.32	0.4684	0.00	0	10,000
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put		853.27940	740.937	20.32	0.5316	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		147.81880	175.888	22.93	0.1864	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,149.21880	1,990.188	22.93	0.8136	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,131.55970	4,318.048	24.34	0.9962	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			2.95970	2.348	24.34	0.0038	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,455.16930	2,635.697	19.91	0.9686	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			26.56930	19.997	19.91	0.0314	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			175.13410	207.790	22.60	0.2149	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,946.53410	1,792.090	22.60	0.7851	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			1,071.41350	1,205.634	18.83	0.7635	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			272.71350	220.334	18.83	0.2365	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			202.82080	237.671	22.49	0.2289	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,978.02080	1,826.471	22.49	0.7711	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			194.67950	228.343	22.58	0.2213	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,029.87950	1,877.144	22.58	0.7787	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,495.13870	2,674.414	19.48	0.9654	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			30.33870	23.214	19.48	0.0346	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,305.92820	2,483.025	19.31	0.9542	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			41.12820	31.825	19.31	0.0458	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			280.49610	325.289	21.80	0.2951	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,609.29610	1,467.589	21.80	0.7049	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,239.07750	2,415.004	19.23	0.9478	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			47.87750	37.304	19.23	0.0522	0.00	0	36,130
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			204.94300	239.744	22.60	0.2270	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,030.54300	1,878.744	22.60	0.7730	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,506.31150	2,685.482	19.44	0.9642	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			31.91150	24.482	19.44	0.0358	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,279.69120	1,421.189	18.80	0.7960	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			242.39120	197.189	18.80	0.2040	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			120.79590	142.035	23.78	0.1417	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,843.49590	2,678.035	23.78	0.8583	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,727.47750	2,909.129	19.39	0.9725	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			23.77750	18.629	19.39	0.0275	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,717.88090	2,899.447	19.38	0.9721	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			24.18090	18.947	19.38	0.0279	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,708.28950	2,889.770	19.37	0.9717	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			24.58950	19.270	19.37	0.0283	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,722.01820	2,902.672	19.07	0.9719	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			25.41820	19.172	19.07	0.0281	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			2,354.05440	2,530.297	18.94	0.9502	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			47.45440	36.797	18.94	0.0498	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			1,903.35750	2,070.931	18.77	0.9058	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			96.75750	77.431	18.77	0.0942	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,650.45750	1,809.093	18.67	0.8687	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			143.85750	115.593	18.67	0.1313	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			1,570.82540	1,724.679	18.63	0.8544	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			164.22540	131.179	18.63	0.1456	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,493.18680	1,643.771	18.69	0.8381	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			186.58680	150.271	18.69	0.1619	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			1,273.01150	1,412.966	18.85	0.7839	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			266.41150	219.466	18.85	0.2161	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			904.51460	1,015.795	19.31	0.6563	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			497.91460	422.295	19.31	0.3437	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			852.48570	959.579	19.44	0.6335	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			545.88570	466.079	19.44	0.3665	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			603.25150	685.713	20.18	0.5055	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			866.65150	762.213	20.18	0.4945	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			570.85110	649.874	20.31	0.4862	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			924.25110	816.374	20.31	0.5138	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			520.43050	593.946	20.53	0.4549	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,023.83050	910.446	20.53	0.5451	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			480.16720	549.138	20.72	0.4288	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			1,113.56720	995.638	20.72	0.5712	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			474.24270	542.534	20.75	0.4248	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,127.64270	1,009.034	20.75	0.5752	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			462.60740	529.550	20.81	0.4170	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			1,156.00740	1,036.050	20.81	0.5830	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			419.03530	480.544	21.05	0.3868	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,272.43530	1,147.044	21.05	0.6132	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			384.62960	441.296	21.26	0.3617	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,378.02960	1,247.796	21.26	0.6383	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			283.74260	326.920	22.05	0.2829	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,777.14260	1,633.420	22.05	0.7171	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,731.59370	2,912.338	19.07	0.9723	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			24.99370	18.838	19.07	0.0277	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			250.86690	290.236	22.36	0.2559	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,944.26690	1,796.736	22.36	0.7441	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			85.83730	97.096	24.92	0.0975	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,629.23730	3,453.596	24.92	0.9025	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,789.17020	2,970.434	19.09	0.9748	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			22.57020	16.934	19.09	0.0252	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,741.17540	2,922.008	19.08	0.9727	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			24.57540	18.508	19.08	0.0273	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			203.54700	235.716	23.10	0.2064	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,418.04700	2,262.916	23.10	0.7936	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			185.36960	214.936	23.30	0.1906	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,559.86960	2,402.136	23.30	0.8094	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,240.71780	4,427.445	22.84	0.9935	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			5.21780	4.644	22.84	0.0065	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,572.67110	2,752.137	18.79	0.9602	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			37.17110	29.337	18.79	0.0398	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,669.69140	2,847.376	17.79	0.9575	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			44.09140	33.476	17.79	0.0425	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			219.00000	250.311	23.60	0.1964	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,863.40000	2,706.411	23.60	0.8036	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			210.53150	240.701	23.70	0.1898	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,934.93150	2,776.801	23.70	0.8102	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,332.39860	4,520.172	21.68	0.9920	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			6.79860	6.272	21.68	0.0080	0.00	0	250
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			785.96060	876.190	20.31	0.5256	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			981.86060	883.290	20.31	0.4744	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			1,532.79160	1,677.248	18.93	0.7812	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			318.69160	274.348	18.93	0.2188	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			809.11220	901.515	20.24	0.5364	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			945.01220	848.615	20.24	0.4636	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,441.11380	4,630.123	20.89	0.9897	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			9.41380	8.923	20.89	0.0103	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,782.02990	2,960.288	17.06	0.9542	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			50.32990	39.088	17.06	0.0458	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			234.73450	263.876	24.15	0.1861	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,403.03450	3,242.676	24.15	0.8139	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,669.15960	3,852.893	18.35	0.9787	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			24.85960	18.393	18.35	0.0213	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,659.50020	3,843.008	18.33	0.9785	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			25.20020	18.508	18.33	0.0215	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,649.84400	3,833.123	18.30	0.9784	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			25.54400	18.623	18.30	0.0216	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,044.98210	3,224.486	16.87	0.9618	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			44.08210	33.286	16.87	0.0382	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,035.78500	3,215.134	16.89	0.9612	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			44.88500	33.934	16.89	0.0388	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,999.10890	3,177.828	16.94	0.9587	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			43.29010	32.646	16.86	0.0376	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,647.71850	10,459.390	27.10	0.9900	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,510.82830	4,700.910	20.22	0.9891	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			9.92830	9.710	20.22	0.0109	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,118.94400	3,299.632	16.76	0.9665	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			38.04400	28.432	16.76	0.0335	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,054.19010	3,233.846	16.86	0.9624	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,104.50870	4,938.635	27.10	0.8751	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			160.74910	184.622	27.10	0.1220	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,159.84910	4,993.422	27.10	0.8780	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			69.33250	81.296	27.10	0.0609	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,778.43250	6,600.096	27.10	0.9391	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			8.61850	10.590	27.10	0.0100	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,702.61650	4,527.974	26.63	0.8576	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			194.22940	214.236	26.82	0.1390	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,793.32940	4,623.036	26.82	0.8610	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			185.31020	209.502	27.01	0.1358	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,884.41020	4,718.302	27.01	0.8642	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	21.24	Call			165.40870	189.835	27.10	0.1249	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,095.72860	3,925.098	25.43	0.8326	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			228.58220	247.276	25.69	0.1614	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,227.68220	4,056.076	25.69	0.8386	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			225.28310	243.577	25.80	0.1589	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,284.38310	4,112.377	25.80	0.8411	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			203.51650	219.174	26.63	0.1424	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,768.16350	3,600.246	24.77	0.8160	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			249.66810	270.913	25.04	0.1771	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			3,898.76810	3,729.713	25.04	0.8229	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			241.45540	261.706	25.28	0.1710	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,020.55540	3,850.506	25.28	0.8290	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			236.62860	256.298	25.43	0.1674	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,252.32970	3,094.493	23.85	0.7825	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			266.87280	290.196	24.57	0.1897	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,665.97280	3,498.996	24.57	0.8103	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			263.27580	286.164	24.66	0.1871	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,712.37580	3,544.964	24.66	0.8129	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			259.06350	281.446	24.77	0.1840	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,013.31400	2,860.300	23.53	0.7622	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			331.69680	368.696	23.55	0.2362	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,030.79680	2,877.496	23.55	0.7638	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			313.53840	348.458	23.73	0.2248	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,162.63840	3,007.258	23.73	0.7752	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			303.22970	335.693	23.85	0.2175	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,525.42030	2,381.552	22.83	0.7127	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			409.84360	455.568	22.88	0.2835	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,558.94360	2,414.368	22.88	0.7165	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			345.81660	384.416	23.42	0.2450	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,934.91660	2,783.216	23.42	0.7550	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			334.21400	371.500	23.53	0.2378	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			0.00000	2,076.515	22.37	0.6741	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			478.26490	531.328	22.40	0.3226	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,237.36490	2,100.128	22.40	0.6774	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			470.68050	522.943	22.45	0.3184	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			2,269.78050	2,131.743	22.45	0.6816	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			416.32030	462.752	22.83	0.2873	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			1,921.19150	1,791.814	21.90	0.6322	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			555.27380	615.674	21.94	0.3643	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			1,944.37380	1,814.474	21.94	0.6357	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			489.90290	544.182	22.33	0.3291	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,189.00290	2,052.982	22.33	0.6709	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			0.00000	537.715	22.37	0.3259	1,023,808.79	1,904	952
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,405.82240	1,293.582	20.97	0.5402	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			599.58550	663.852	21.69	0.3874	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			1,798.68550	1,672.652	21.69	0.6126	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	17.51	Call			597.18080	661.214	21.70	0.3861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,806.28080	1,680.014	21.70	0.6139	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			562.09150	623.014	21.90	0.3678	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,316.76430	1,208.825	20.81	0.5213	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			762.19590	841.898	20.91	0.4670	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,371.29590	1,260.698	20.91	0.5330	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			749.78930	828.178	20.96	0.4612	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			1,398.88930	1,286.978	20.96	0.5388	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			746.72240	824.782	20.97	0.4598	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,134.62730	1,034.841	20.47	0.4789	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			835.06750	921.528	20.64	0.4997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,224.16750	1,120.328	20.64	0.5003	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			810.92170	895.410	20.73	0.4891	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,270.02170	1,164.210	20.73	0.5109	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			787.66430	870.025	20.81	0.4787	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,042.03830	947.064	20.29	0.4553	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			915.70770	1,008.692	20.37	0.5336	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,084.80770	987.492	20.37	0.4664	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			892.97810	984.079	20.45	0.5243	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,122.07810	1,022.879	20.45	0.4757	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			885.52730	976.041	20.47	0.5211	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			741.50220	663.476	19.67	0.3672	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,115.35790	1,223.238	19.83	0.6096	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			814.45790	732.038	19.83	0.3904	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,025.55710	1,127.284	20.06	0.5769	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			924.65710	836.084	20.06	0.4231	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			942.93830	1,038.264	20.29	0.5447	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			652.93500	580.631	19.46	0.3372	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,212.21820	1,326.391	19.60	0.6428	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			711.31820	635.191	19.60	0.3572	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			0.00000	1,321.058	19.61	0.6411	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			0.00000	639.858	19.61	0.3589	0.00	0	952
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			1,182.40220	1,294.676	19.67	0.6328	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			527.22800	463.909	19.14	0.2908	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,371.31440	1,495.081	19.26	0.6927	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			570.41440	503.881	19.26	0.3073	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,332.67800	1,454.196	19.34	0.6811	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			601.77800	532.996	19.34	0.3189	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			1,273.83500	1,391.831	19.46	0.6628	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			378.58800	332.587	18.93	0.2291	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,547.53690	1,685.933	19.04	0.7406	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			446.63690	394.733	19.04	0.2594	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,541.38030	1,679.223	19.04	0.7391	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			450.48030	398.023	19.04	0.2609	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,428.12800	1,555.109	19.14	0.7092	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			317.64420	277.276	18.83	0.2002	0.00	0	40,000

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	14.91	Call			1,741.19740	1,888.062	18.89	0.7841	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			350.29740	306.862	18.89	0.2159	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,693.07710	1,837.949	18.92	0.7739	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			372.17710	326.749	18.92	0.2261	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,679.48800	1,823.787	18.93	0.7709	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			239.07900	203.908	18.58	0.1592	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,942.17130	2,096.662	18.74	0.8230	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			271.27130	235.462	18.74	0.1770	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,890.67100	2,043.314	18.78	0.8136	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			289.77100	252.114	18.78	0.1864	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,818.54420	1,968.476	18.83	0.7998	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			131.62480	106.893	17.87	0.0976	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			2,271.28660	2,431.827	18.16	0.8795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			170.38660	140.627	18.16	0.1205	0.00	0	125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			0.00000	2,407.454	18.20	0.8759	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			0.00000	146.254	18.20	0.1241	278,467.24	1,904	952
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			2,039.97900	2,195.109	18.58	0.8408	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			48.20890	36.628	16.94	0.0413	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,863.24010	3,039.404	17.16	0.9482	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			62.34010	48.204	17.16	0.0518	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,686.57550	2,858.871	17.44	0.9320	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			85.67550	67.671	17.44	0.0680	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			2,432.52480	2,598.093	17.87	0.9024	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,581.03420	1,703.635	19.36	0.6758	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			741.43420	670.635	19.36	0.3242	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			662.05800	720.768	22.47	0.3545	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			2,512.45800	2,377.768	22.47	0.6455	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,801.33580	1,934.194	19.11	0.7271	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			581.73580	521.194	19.11	0.2729	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,601.95690	1,726.857	19.33	0.6813	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			722.35690	653.857	19.33	0.3187	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			497.24660	541.665	23.51	0.2780	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,297.64660	3,148.665	23.51	0.7220	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,132.95100	1,225.352	20.50	0.5392	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,303.35100	1,202.352	20.50	0.4608	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,042.89980	1,129.455	20.78	0.5077	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,463.29980	1,356.455	20.78	0.4923	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			316.45290	337.938	26.40	0.1768	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,156.85290	4,984.938	26.40	0.8232	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			660.00350	718.607	22.48	0.3536	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			2,520.40350	2,385.607	22.48	0.6464	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			556.35350	606.057	23.09	0.3063	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,976.75350	2,833.057	23.09	0.6937	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,882.29480	2,018.189	19.03	0.7442	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			532.69480	475.189	19.03	0.2558	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,813.61780	1,946.948	19.10	0.7297	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	15.34	Put			574.01780	513.948	19.10	0.2703	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,807.46900	1,940.561	19.11	0.7284	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			577.86900	517.561	19.11	0.2716	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,917.46470	2,041.041	19.45	0.6875	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			839.66470	766.141	19.45	0.3125	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,070.30670	2,199.293	19.25	0.7187	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			722.50670	654.393	19.25	0.2813	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,064.46700	2,193.252	19.26	0.7176	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			726.66700	658.352	19.26	0.2824	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,058.64100	2,187.231	19.27	0.7164	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			730.84100	662.331	19.27	0.2836	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			697.97070	748.176	23.57	0.3167	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			3,550.17070	3,403.276	23.57	0.6833	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,451.83530	1,540.732	21.38	0.5225	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			1,927.33530	1,817.632	21.38	0.4775	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,448.41290	1,537.128	21.39	0.5216	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			1,933.91290	1,824.028	21.39	0.4784	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,455.27460	1,544.346	21.38	0.5234	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			1,920.77460	1,811.246	21.38	0.4766	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,673.82000	1,766.988	21.50	0.5414	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,012.52000	1,905.688	21.50	0.4586	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,670.24800	1,763.237	21.51	0.5406	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,018.94800	1,911.937	21.51	0.4594	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,666.68450	1,759.496	21.51	0.5397	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,025.38450	1,918.196	21.51	0.4603	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,774.03270	1,865.945	21.69	0.5351	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,266.03270	2,156.345	21.69	0.4649	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,770.70190	1,862.405	21.70	0.5343	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,272.70190	2,162.805	21.70	0.4657	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,767.38790	1,858.882	21.70	0.5336	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,279.38790	2,169.282	21.70	0.4664	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,930.69600	2,021.149	21.91	0.5381	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,469.19600	2,357.849	21.91	0.4619	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,927.46430	2,017.707	21.92	0.5375	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,475.96430	2,364.407	21.92	0.4625	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,924.23960	2,014.272	21.93	0.5368	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,482.73960	2,370.972	21.93	0.4632	0.00	0	0
Total \$ / R Option												10,656,648.32	66,808	2,018,808
Total \$ / R												1,244,366,093.32	144,115	3,107,258
\$ / R	MAXI	On	13/06/2016	Foreign Exchange Future		15.87920		15.69600			0.0000	127,033.60	8	912
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Future		16.19350		16.00660			0.0000	0.00	0	347
\$ / R	MAXI	On	19/12/2016	Foreign Exchange Future		16.49120		16.30090			0.0000	0.00	0	65
\$ / R	MAXI	On	13/03/2017	Foreign Exchange Future		16.77300		16.57960			0.0000	0.00	0	51

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future												127,033.60	8	1,375
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call		225,667.74780	243,954.118	28.62	0.9987		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		67.74780	34.118	28.62	0.0013		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		224,669.81890	242,955.183	28.58	0.9986		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		69.81890	35.183	28.58	0.0014		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		223,671.94890	241,956.282	28.54	0.9986		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		71.94890	36.282	28.54	0.0014		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		128,002.99500	142,035.591	18.84	0.7859		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		26,342.99500	21,685.591	18.84	0.2141		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		127,301.14680	141,296.601	18.85	0.7839		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		26,641.14680	21,946.601	18.85	0.2161		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		126,601.57130	140,559.776	18.85	0.7820		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		26,941.57130	22,209.776	18.85	0.2180		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		168,801.58020	183,187.171	18.96	0.7721		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		37,711.58020	33,067.171	18.96	0.2279		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		168,126.52390	182,483.835	18.96	0.7706		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		38,036.52390	33,363.835	18.96	0.2294		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		167,452.86350	181,782.610	18.97	0.7691		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		38,362.86350	33,662.610	18.97	0.2309		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		104,289.97840	112,945.504	20.78	0.5077		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put		146,329.97840	135,645.504	20.78	0.4923		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call		103,946.02390	112,578.722	20.79	0.5064		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put		146,986.02390	136,278.722	20.79	0.4936		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call		104,635.73720	113,313.550	20.77	0.5089		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		145,675.73720	135,013.550	20.77	0.4911		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												127,033.60	8	1,375
£ / R	On 31/05/2016	Foreign Exchange Future			23.17270		22.88750		0.0000		0.00	0	123	
£ / R	On 13/06/2016	Foreign Exchange Future			23.22540		22.94150		0.0000		385,448,738.40	16,596	41,884	
£ / R	On 08/09/2016	Foreign Exchange Future			23.64840		23.35910		0.0000		0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Future			23.70400		23.41390		0.0000		47,408.00	2	25,480	
£ / R	On 19/12/2016	Foreign Exchange Future			24.16520		23.86730		0.0000		0.00	0	155	
£ / R	On 13/03/2017	Foreign Exchange Future			24.60490		24.29880		0.0000		0.00	0	50	
£ / R	On 25/04/2017	Foreign Exchange Future			24.83480		24.52380		0.0000		0.00	0	73	
£ / R	On 19/06/2017	Foreign Exchange Future			25.05290		24.73600		0.0000		0.00	0	0	
£ / R	On 18/12/2017	Foreign Exchange Future			25.19260		24.86410		0.0000		0.00	0	520	
Total £ / R Future												385,496,146.40	16,598	68,285
£ / R	On 31/05/2016	Foreign Exchange Option	21.57	Call		1,318.28670	1,602.722	38.61	0.9998		0.00	0	0	
£ / R	On 31/05/2016	Foreign Exchange Option	21.57	Put		0.78670	0.022	38.61	0.0002		0.00	0	0	
£ / R	On 13/06/2016	Foreign Exchange Option	20.49	Call		2,456.87000	2,738.098	26.22	0.9932		0.00	0	0	
£ / R	On 13/06/2016	Foreign Exchange Option	20.49	Put		5.37000	2.698	26.22	0.0068		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	20.50	Call			2,447.03750	2,728.152	26.19	0.9930	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			5.53750	2.752	26.19	0.0070	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,437.20950	2,718.207	26.16	0.9929	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			5.70950	2.807	26.16	0.0071	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			67.89020	90.663	23.20	0.1653	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,426.39020	1,165.263	23.20	0.8347	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			3.82550	4.792	28.97	0.0108	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			3,562.32550	3,279.392	28.97	0.9892	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,574.23800	1,784.763	19.50	0.7378	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			485.13800	406.363	19.50	0.2622	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			276.06580	333.861	21.24	0.2294	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,766.96580	2,535.461	21.24	0.7706	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,371.94420	2,624.496	19.78	0.8648	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			212.84420	176.096	19.78	0.1352	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,587.30460	1,798.985	19.51	0.7406	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			478.20460	400.585	19.51	0.2594	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,580.76310	1,791.869	19.50	0.7392	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			481.66310	403.469	19.50	0.2608	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,212.75280	1,389.592	19.48	0.6291	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			808.85280	695.592	19.48	0.3709	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			421.68550	499.367	20.73	0.3050	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			2,307.78550	2,095.367	20.73	0.6950	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			1,503.35410	1,702.445	19.32	0.7056	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			138.30810	116.546	20.33	0.0899	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			589.45410	498.446	19.32	0.2944	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,223.34940	1,401.074	19.47	0.6321	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			799.44940	687.074	19.47	0.3679	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,218.04050	1,395.322	19.47	0.6306	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			804.14050	691.322	19.47	0.3694	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			3,042.20810	3,310.546	20.33	0.9101	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,992.99100	2,207.956	18.78	0.7038	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			765.69100	682.756	18.78	0.2962	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,986.87480	2,201.537	18.78	0.7027	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			769.57480	686.337	18.78	0.2973	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			1,139.08410	1,282.950	19.73	0.4965	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			36.64830	34.150	23.60	0.0205	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			50.72110	46.707	20.37	0.0310	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			2,836.84610	3,085.308	18.55	0.8275	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			379.54610	330.108	18.55	0.1725	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,785.12520	1,980.163	18.87	0.6622	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			927.82520	824.963	18.87	0.3378	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			6,773.94830	7,069.350	23.60	0.9795	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			1,731.78410	1,577.750	19.73	0.5035	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			523.87890	600.671	21.42	0.2740	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			3,596.57890	3,375.471	21.42	0.7260	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,999.11320	2,214.381	18.78	0.7050	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	Put			761.81320	679.181	18.78	0.2950	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			5,508.02110	5,801.907	20.37	0.9690	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,895.79750	2,088.754	19.03	0.6156	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			1,346.99750	1,233.854	19.03	0.3844	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,891.10070	2,083.753	19.04	0.6146	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			1,352.30070	1,238.853	19.04	0.3854	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,900.50490	2,093.765	19.03	0.6166	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			1,341.70490	1,228.865	19.03	0.3834	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			2,025.00060	2,222.060	19.06	0.6118	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			1,481.20060	1,367.260	19.06	0.3882	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			706.00000	1,022.900		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			696.00000	1,012.900		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			716.00000	1,032.900		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			2,207.42090	2,409.888	19.13	0.5503	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			2,493.32090	2,367.288	19.13	0.4497	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			2,203.80230	2,406.009	19.13	0.5496	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			2,499.70230	2,373.409	19.13	0.4504	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			2,211.04630	2,413.774	19.12	0.5509	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			2,486.94630	2,361.174	19.12	0.4491	0.00	0	0
Total £ / R Option												0.00	0	46,732
Total £ / R												385,496,146.40	16,598	115,017
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14293		0.14290			0.0000	0.00	0	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14629		0.14622			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14959		0.14948			0.0000	0.00	0	6,041
¥ / R	On	13/03/2017	Foreign Exchange Future			0.15276		0.15268			0.0000	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15614		0.15605			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			0.02590	0.009	23.25	0.0001	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,292.16520	1,294.232	19.94	0.9928	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			2.06520	1.332	19.94	0.0072	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,290.10130	3,292.901	30.40	1.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.00130	0.001	30.40	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,290.12590	2,292.909	23.25	0.9999	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,624.96390	3,631.588	20.24	0.9953	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			2.76390	2.488	20.24	0.0047	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,635.08940	2,640.352	17.91	0.9796	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			12.88940	11.252	17.91	0.0204	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,707.01530	1,708.168	17.96	0.8918	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			84.81530	79.068	17.96	0.1082	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00030	0.000	26.98	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	19/12/2016	Foreign Exchange Option	0.41	Put			26,052.40030	26,041.100	26.98	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00010	0.000	26.98	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,052.40010	27,041.100	26.98	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00010	0.000	26.98	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,052.40010	28,041.100	26.98	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,743.26570	1,745.135	18.91	0.7271	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			475.26570	469.035	18.91	0.2729	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1,225.58080	1,226.825	20.25	0.5759	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			957.58080	950.725	20.25	0.4241	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			862.48380	862.876	21.55	0.4416	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,594.48380	1,586.776	21.55	0.5584	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			921.67300	923.508	22.77	0.4026	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,317.07300	2,309.208	22.77	0.5974	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,601.17900	1,602.807	20.32	0.6166	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			996.57900	988.507	20.32	0.3834	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1,209.35260	1,210.631	21.58	0.5003	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,604.75260	1,596.331	21.58	0.4997	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,988
€ / R	On	31/05/2016	Foreign Exchange Future			17.65050		17.42980			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			17.69480		17.47580			0.0000	4,636,037.60	262	106,947
€ / R	On	30/06/2016	Foreign Exchange Future			17.76570		17.54490			0.0000	0.00	0	74
€ / R	On	19/09/2016	Foreign Exchange Future			18.10900		17.88210			0.0000	0.00	0	14,182
€ / R	On	19/12/2016	Foreign Exchange Future			18.50990		18.27480			0.0000	0.00	0	12,558
€ / R	On	13/03/2017	Foreign Exchange Future			18.89680		18.65760			0.0000	0.00	0	4,000
€ / R	On	19/06/2017	Foreign Exchange Future			19.29800		19.04900			0.0000	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Future			19.41630		19.16170			0.0000	0.00	0	0
Total € / R Future												4,636,037.60	262	137,762
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			293.99430	463.015	26.30	0.9730	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			54.19430	2.515	26.30	0.0270	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			1,782.39950	1,997.492	26.00	0.9912	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			6.59950	2.692	26.00	0.0088	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,526.54510	1,740.069	25.04	0.9834	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			178.24790	242.196	20.73	0.4555	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			492.44790	337.396	20.73	0.5445	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,217.94960	2,435.626	27.59	0.9972	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			2.14960	0.826	27.59	0.0028	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,227.89420	2,445.604	27.63	0.9972	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			3.77000	5.133	26.94	0.0157	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,377.97000	2,160.333	26.94	0.9843	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			887.08480	1,084.802	20.94	0.9375	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			41.28480	20.002	20.94	0.0625	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,275.91800	3,494.842	31.41	0.9998	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			112.74310	54.529	20.04	0.1491	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			10.74510	5.269	25.04	0.0166	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			588.54310	749.329	20.04	0.8509	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			0.11800	0.042	31.41	0.0002	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,237.84020	2,455.582	27.66	0.9973	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			2.04020	0.782	27.66	0.0027	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			2.09420	0.804	27.63	0.0028	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Call			351.85770	444.286	20.66	0.5253	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Put			536.95770	408.586	20.66	0.4747	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,966.85660	3,182.198	20.22	0.9609	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			44.75660	33.198	20.22	0.0391	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			1,278.10560	1,436.685	19.51	0.7385	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			396.00560	327.685	19.51	0.2615	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,985.76620	3,201.321	20.23	0.9619	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			43.66620	32.321	20.23	0.0381	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,976.30800	3,191.758	20.22	0.9614	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			44.20800	32.758	20.22	0.0386	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,852.81370	2,027.090	19.54	0.7572	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			478.01370	417.190	19.54	0.2428	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,793.27530	1,964.758	19.56	0.7454	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			508.47530	444.858	19.56	0.2546	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			296.75000	330.163	23.86	0.1959	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			515.40800	451.170	19.57	0.2572	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			435.95270	486.411	22.79	0.2738	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,921.95000	3,720.263	23.86	0.8041	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,205.22740	2,394.425	19.43	0.8180	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			330.42740	284.525	19.43	0.1820	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,961.15270	2,776.511	22.79	0.7262	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,786.73410	1,957.906	19.57	0.7441	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			511.93410	448.006	19.57	0.2559	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,780.20800	1,951.070	19.57	0.7428	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,340.61900	1,460.747	20.41	0.5601	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,373.01900	1,253.947	20.41	0.4399	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,336.59470	1,456.433	20.42	0.5590	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,378.99470	1,259.633	20.42	0.4410	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,332.58220	1,452.138	20.42	0.5578	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,384.98220	1,265.338	20.42	0.4422	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			1,705.23750	1,581.065	20.70	0.4482	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1,561.89400	1,687.088	20.68	0.5537	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			1,692.89400	1,569.088	20.68	0.4463	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1,558.06080	1,683.075	20.69	0.5528	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			1,699.06080	1,575.075	20.69	0.4472	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1,554.23750	1,679.065	20.70	0.5518	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,017.04290	1,894.356	21.07	0.4575	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1,706.08130	1,838.429	21.06	0.5441	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,004.38130	1,882.129	21.06	0.4559	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	19.47	Call			1,702.41220	1,834.538	21.06	0.5433	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,010.71220	1,888.238	21.06	0.4567	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1,698.74290	1,830.656	21.07	0.5425	0.00	0	0
Total € / R Option												0.00	0	36,098
Total € / R												4,636,037.60	262	173,860
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.40180		11.27900			0.0000	0.00	0	6,828
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.58830		11.46370			0.0000	0.00	0	2,106
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.77010		11.64260			0.0000	0.00	0	1,009
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.94520		11.81470			0.0000	0.00	0	4,610
AU\$ / R	On	19/06/2017	Foreign Exchange Future			12.11970		11.98420			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			12.13200		11.99260			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	14,553
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,180.84510	1,302.793	24.62	0.9944	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			1.84510	0.993	24.62	0.0056	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,200.69940	1,322.715	24.76	0.9949	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			1.69940	0.915	24.76	0.0051	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,190.77080	1,312.753	24.69	0.9946	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			1.77080	0.953	24.69	0.0054	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			50.50740	41.158	17.08	0.0798	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,315.08150	1,430.208	17.05	0.9189	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			51.38150	41.908	17.05	0.0811	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,305.97040	1,420.971	17.03	0.9176	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			52.27040	42.671	17.03	0.0824	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,324.20740	1,439.458	17.08	0.9202	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,170.75380	1,274.453	16.51	0.8067	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			188.15380	164.353	16.51	0.1933	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,163.17630	1,266.629	16.51	0.8047	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			190.57630	166.529	16.51	0.1953	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,155.62460	1,258.824	16.50	0.8027	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			193.02460	168.724	16.50	0.1973	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			774.76760	706.365	16.54	0.4741	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			637.35660	700.188	16.53	0.5304	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			762.65660	694.988	16.53	0.4696	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			633.40300	695.774	16.53	0.5281	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			768.70300	700.574	16.53	0.4719	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			629.46760	691.565	16.54	0.5259	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			868.35520	798.541	16.63	0.4564	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			790.64370	857.075	16.62	0.5474	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			856.44370	787.375	16.62	0.4526	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			786.58980	852.646	16.62	0.5455	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			862.38980	792.946	16.62	0.4545	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			782.55520	848.241	16.63	0.5436	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			862.99290	929.264	17.15	0.5327	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,040.39290	967.264	17.15	0.4673	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			859.10440	925.150	17.16	0.5310	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,046.50440	973.150	17.16	0.4690	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			855.22690	921.053	17.17	0.5294	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,052.62690	979.053	17.17	0.4706	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	14,553
CAD/ R	On	13/06/2016	Foreign Exchange Future			12.15090		12.04570			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.39350		12.28580			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			12.62460		12.51410			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			12.84560		12.73150			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			1,178.27310	1,282.419	23.83	0.9920	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			2.57310	1.519	23.83	0.0080	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,168.32630	1,272.478	23.77	0.9917	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			2.62630	1.578	23.77	0.0083	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,158.38080	1,262.540	23.71	0.9914	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			2.68080	1.640	23.71	0.0086	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			405.54770	455.883	16.41	0.5229	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			499.74770	442.383	16.41	0.4771	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			401.51570	451.275	16.42	0.5194	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			505.71570	447.775	16.42	0.4806	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			397.51810	446.699	16.43	0.5159	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			511.71810	453.199	16.43	0.4841	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			613.01460	669.739	16.61	0.5488	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			628.91460	575.139	16.61	0.4512	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			621.48180	679.118	16.60	0.5539	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			617.38180	564.518	16.60	0.4461	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			617.23710	674.415	16.61	0.5514	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			623.13710	569.815	16.61	0.4486	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			761.71730	815.938	16.74	0.5537	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			760.21730	700.338	16.74	0.4463	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			757.45250	811.448	16.75	0.5517	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			765.95250	705.848	16.75	0.4483	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			753.20880	806.984	16.76	0.5496	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			771.70880	711.384	16.76	0.4504	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			16.01250		15.82070			0.0000	0.00	0	5,055
CHF / R	On	19/09/2016	Foreign Exchange Future			16.40940		16.20920			0.0000	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Future			16.79450		16.58770			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/03/2017	Foreign Exchange Future			17.16570		16.95390			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	5,055
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,438.99250	1,626.679	25.32	0.9854	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			8.29250	4.179	25.32	0.0146	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,429.12300	1,616.800	25.28	0.9850	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			8.42300	4.300	25.28	0.0150	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,419.25600	1,606.871	25.19	0.9847	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			8.55600	4.371	25.19	0.0153	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			570.32050	647.679	20.27	0.4814	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			961.12050	838.279	20.27	0.5186	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			566.88550	643.846	20.29	0.4793	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			967.68550	844.446	20.29	0.5207	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			563.46990	640.034	20.30	0.4772	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			974.26990	850.634	20.30	0.5228	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			978.01000	1,075.194	20.64	0.5452	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,090.31000	980.694	20.64	0.4548	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			985.90880	1,083.817	20.62	0.5483	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,078.20880	969.317	20.62	0.4517	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			981.95420	1,079.495	20.63	0.5468	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,084.25420	974.995	20.63	0.4532	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			1,232.16350	1,334.326	21.27	0.5493	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,348.26350	1,238.626	21.27	0.4507	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			1,239.91240	1,342.559	21.25	0.5518	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,336.01240	1,226.859	21.25	0.4482	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			1,236.02880	1,338.436	21.26	0.5505	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,342.12880	1,232.736	21.26	0.4495	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			2.40860		2.38720			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.44390		2.42080			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.47340		2.45050			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.50090		2.47730			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			1,604.44580	1,803.821	22.81	0.9597	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			32.44580	17.821	22.81	0.0403	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,796.02230	1,999.469	23.74	0.9695	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			24.02230	13.469	23.74	0.0305	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,699.91560	1,901.480	23.28	0.9650	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			27.91560	15.480	23.28	0.0350	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,203.57060	1,077.530	19.37	0.4879	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			870.76310	972.906	19.41	0.4971	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,262.76310	1,133.906	19.41	0.5029	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			831.41330	930.779	19.46	0.4822	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,323.41330	1,191.779	19.46	0.5178	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			911.57060	1,016.530	19.37	0.5121	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			1,437.72700	1,559.825	19.68	0.5549	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			1,432.72700	1,325.825	19.68	0.4451	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			1,393.66790	1,513.079	19.71	0.5440	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			1,488.66790	1,379.079	19.71	0.4560	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			1,350.71050	1,467.456	19.74	0.5331	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			1,545.71050	1,433.456	19.74	0.4669	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			1,689.79040	1,810.343	19.91	0.5450	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			1,816.79040	1,701.343	19.91	0.4550	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			1,647.30630	1,765.389	19.93	0.5360	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			1,874.30630	1,756.389	19.93	0.4640	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			1,733.18780	1,856.203	19.89	0.5540	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			1,760.18780	1,647.203	19.89	0.4460	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			2.38210		2.35340			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.43940		2.40970			0.0000	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Future			2.49510		2.46450			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			12.75780	5.642	29.79	0.0116	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,549.11350	2,827.798	29.59	0.9862	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			15.11350	6.798	29.59	0.0138	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,744.74050	3,025.670	30.00	0.9903	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			10.74050	4.670	30.00	0.0097	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,646.75780	2,926.642	29.79	0.9884	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,116.06350	1,271.165	20.88	0.5646	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,119.06350	977.165	20.88	0.4354	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,209.63560	1,373.263	20.79	0.5930	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,012.63560	879.263	20.79	0.4070	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,161.58700	1,321.477	20.83	0.5788	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,064.58700	927.477	20.83	0.4212	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			1,541.24260	1,702.368	21.33	0.5569	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			1,596.24260	1,451.368	21.33	0.4431	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			1,498.97720	1,656.793	21.37	0.5469	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			1,653.97720	1,505.793	21.37	0.4531	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			1,457.71740	1,612.253	21.42	0.5369	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			1,712.71740	1,561.253	21.42	0.4631	0.00	0	0
Total DKK / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.04420		2.02130			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.08690		2.06350			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.12520		2.10140			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.16080		2.13670			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			66.18190	91.555	21.29	0.1970	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,053.18190	849.555	21.29	0.8030	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			54.72420	76.365	21.48	0.1695	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,141.72420	934.365	21.48	0.8305	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			45.07070	63.488	21.67	0.1451	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,232.07070	1,021.488	21.67	0.8549	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			679.46950	774.584	20.03	0.4656	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,244.46950	1,105.584	20.03	0.5344	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			646.12110	738.236	20.14	0.4493	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,311.12110	1,169.236	20.14	0.5507	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			614.26640	703.467	20.25	0.4333	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,379.26640	1,234.467	20.25	0.5667	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,164.58900	1,283.885	19.93	0.5362	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,350.58900	1,231.885	19.93	0.4638	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,125.64000	1,241.032	20.00	0.5237	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,411.64000	1,289.032	20.00	0.4763	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,087.92010	1,199.451	20.07	0.5114	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,473.92010	1,347.451	20.07	0.4886	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,493.70410	1,617.499	19.89	0.5569	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,526.70410	1,409.499	19.89	0.4431	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,452.43500	1,573.449	19.95	0.5465	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,585.43500	1,465.449	19.95	0.4535	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,413.37540	1,531.621	20.01	0.5362	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			1,646.37540	1,523.621	20.01	0.4638	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			0.15740		0.15570			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15710		0.15540			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15770		0.15520			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.15770		0.15610			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			0.07970		0.07880			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.05580		0.05520			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
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05440		0.05400			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.05380		0.05270			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	11,085
Total NGN / R												0.00	0	11,085
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.63700		10.53140			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.79480		10.68830			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.95170		10.84330			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			11.10350		10.99280			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			0.31790	0.177	28.05	0.0011	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,521.73310	1,627.185	27.99	0.9989	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			0.33310	0.185	27.99	0.0011	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,541.70340	1,647.169	28.12	0.9990	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			0.30340	0.169	28.12	0.0010	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,531.71790	1,637.177	28.05	0.9989	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,283.11210	1,378.487	18.01	0.9151	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			54.81210	43.687	18.01	0.0849	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,274.13650	1,369.336	17.99	0.9136	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			55.83650	44.536	17.99	0.0864	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,265.17610	1,360.200	17.98	0.9122	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			56.87610	45.400	17.98	0.0878	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			572.55360	627.006	17.73	0.5544	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			579.25360	525.306	17.73	0.4456	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			568.24710	622.222	17.74	0.5516	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			584.94710	530.522	17.74	0.4484	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			563.96520	617.469	17.75	0.5488	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			590.66520	535.769	17.75	0.4512	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			757.53310	699.116	17.86	0.4676	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			646.33320	698.377	17.88	0.5301	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			763.53320	704.877	17.88	0.4699	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			654.35160	707.014	17.86	0.5346	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			751.55160	693.514	17.86	0.4654	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			650.33310	702.616	17.86	0.5324	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			1.40950		1.40240			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.42670		1.42020			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.44220		1.43710			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.45410		1.44790			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R Future												0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			824.00000	895.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Call			724.00000	795.000		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			624.00000	695.000		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			2.00000	67.000		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			202.00000	267.000		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			102.00000	167.000		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			271.00000	322.000		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			171.00000	222.000		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			371.00000	422.000		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			279.00000	341.000		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			179.00000	241.000		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			79.00000	141.000		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			1.11430		1.11340			0.0000	0.00	0	13,410
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.11830		1.11720			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12240		1.12110			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.12660		1.12530			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			27,787.56000		27,507.99000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			28,351.79000		28,059.39000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			28,881.98000		28,582.90000			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			11.49430		11.40980			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/09/2016	Foreign Exchange Future			11.70040		11.61560			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.90130		11.81280			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,221.61430	1,305.588	25.21	0.9931	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			1.81430	1.288	25.21	0.0069	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,211.75090	1,295.641	25.15	0.9929	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			1.95090	1.341	25.15	0.0071	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,201.89620	1,285.697	25.09	0.9926	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			2.09620	1.397	25.09	0.0074	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			448.54270	490.095	17.42	0.5476	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			452.94270	409.695	17.42	0.4524	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			444.13890	485.219	17.43	0.5441	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			458.53890	414.819	17.43	0.4559	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			439.77040	480.378	17.44	0.5406	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			464.17040	419.978	17.44	0.4594	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			622.94750	667.869	17.62	0.5495	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			620.14750	576.569	17.62	0.4505	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			618.62970	663.308	17.63	0.5469	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			625.82970	582.008	17.63	0.4531	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			614.33770	658.773	17.65	0.5444	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			631.53770	587.473	17.65	0.4556	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			5.36190		5.30120			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.33520		5.27510			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			5.31850		5.25820			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			542.54260	602.593	25.38	0.9922	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			1.34260	0.693	25.38	0.0078	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			532.60750	592.655	25.25	0.9916	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			1.40750	0.755	25.25	0.0084	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			522.67620	582.723	25.12	0.9908	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			1.47620	0.823	25.12	0.0092	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			186.34280	217.924	15.66	0.5734	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			181.24280	152.724	15.66	0.4266	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			195.94860	229.096	15.68	0.5905	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			170.84860	143.896	15.68	0.4095	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			191.10150	223.468	15.67	0.5820	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			176.00150	148.268	15.67	0.4180	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			238.83170	269.106	16.14	0.5417	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			270.63170	240.606	16.14	0.4583	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			234.50340	264.128	16.14	0.5355	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			276.30340	245.628	16.14	0.4645	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			230.23670	259.212	16.13	0.5293	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			282.03670	250.712	16.13	0.4707	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			1.51480		1.50680			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.45200		1.44350			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.39700		1.38840			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.35010		1.33370			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 623 968 662.60	94,175	1,353,459
Total Options												10 656 648.32	66,808	2,101,638
Grand Total:												1,634,625,310.92	160,983	3,455,097