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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/06/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/06/2016 Foreign Exchange Future			14.92130		15.30560			0.0000	0.00	0	0
\$ / R On 07/06/2016 Foreign Exchange Future			14.91670		15.30560			0.0000	0.00	0	0
\$ / R On 08/06/2016 Foreign Exchange Future			14.91670		15.30560			0.0000	0.00	0	300
\$ / R On 09/06/2016 Foreign Exchange Future			14.91670		15.30870			0.0000	0.00	0	264
\$ / R On 13/06/2016 Foreign Exchange Future			14.92830		15.32110			0.0000	4,069,977,070.50	272,635	547,267
\$ / R On 14/06/2016 Foreign Exchange Future			14.93120		15.32420			0.0000	0.00	0	0
\$ / R On 15/06/2016 Foreign Exchange Future			14.93410		15.32730			0.0000	0.00	0	0
\$ / R On 17/06/2016 Foreign Exchange Future			14.94000		15.33350			0.0000	0.00	0	0
\$ / R On 21/06/2016 Foreign Exchange Future			14.95200		15.34580			0.0000	0.00	0	0
\$ / R On 24/06/2016 Foreign Exchange Future			14.96100		15.35500			0.0000	0.00	0	0
\$ / R On 28/06/2016 Foreign Exchange Future			14.97290		15.36730			0.0000	0.00	0	0
\$ / R On 29/06/2016 Foreign Exchange Future			14.97590		15.37040			0.0000	0.00	0	0
\$ / R On 30/06/2016 Foreign Exchange Future			14.97890		15.37340			0.0000	14,978.90	1	1,013
\$ / R On 01/07/2016 Foreign Exchange Future			14.98190		15.37650			0.0000	0.00	0	0
\$ / R On 05/07/2016 Foreign Exchange Future			14.99390		15.38880			0.0000	0.00	0	0
\$ / R On 12/07/2016 Foreign Exchange Future			15.01480		15.41030			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			15.02380		15.41950			0.0000	0.00	0	370
\$ / R On 26/07/2016 Foreign Exchange Future			15.05670		15.45330			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			15.05970		15.45640			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			15.06270		15.45950			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			15.06570		15.46260			0.0000	2,983,008.60	198	1,522

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/08/2016	Foreign Exchange Future			15.08670		15.48410			0.0000	0.00	0	1,900
\$ / R	On	11/08/2016	Foreign Exchange Future			15.10460		15.50250			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.11650		15.51480			0.0000	0.00	0	105
\$ / R	On	16/08/2016	Foreign Exchange Future			15.11950		15.51790			0.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Future			15.12250		15.52090			0.0000	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Future			15.12550		15.52400			0.0000	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Future			15.14040		15.53940			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.14930		15.54860			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.15820		15.55780			0.0000	0.00	0	2,467
\$ / R	On	06/09/2016	Foreign Exchange Future			15.18210		15.58240			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.18800		15.58860			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.19110		15.59170			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.20330		15.60430			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.20940		15.61050			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.22160		15.62310			0.0000	4,090,622,340.80	268,738	362,579
\$ / R	On	28/09/2016	Foreign Exchange Future			15.24900		15.65130			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.33440		15.73920			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			15.37100		15.77680			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			15.40150		15.80820			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.43500		15.84270			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.48420		15.89340			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.49990		15.90950			0.0000	114,373,762.10	7,379	74,610
\$ / R	On	13/03/2017	Foreign Exchange Future			15.76270		16.18020			0.0000	8,511,858.00	540	8,284
\$ / R	On	19/06/2017	Foreign Exchange Future			16.04150		16.46830			0.0000	0.00	0	9,801
\$ / R	On	18/09/2017	Foreign Exchange Future			16.08250		16.51500			0.0000	578,970.00	36	70
\$ / R	On	18/12/2017	Foreign Exchange Future			16.12360		16.56160			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			16.16460		16.60830			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.26710		16.72540			0.0000	16,267,100.00	1,000	70
Total \$ / R Future												8,303,329,088.90	550,527	1,013,647
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,105.61050	2,721.300	21.85	1.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			0.01050	0.000	21.85	0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			61.90670	0.000	21.85	0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			206.30670	528.700	21.85	1.0000	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	15.87	Call			15.75840	0.093	38.58	0.0011	0.00	0	2,500
\$ / R	On	07/06/2016	Foreign Exchange Option	15.87	Put			580.15840	953.393	38.58	0.9989	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	15.88	Call			15.19990	0.090	38.81	0.0011	0.00	0	5,000
\$ / R	On	07/06/2016	Foreign Exchange Option	15.88	Put			589.59990	963.390	38.81	0.9989	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	15.89	Call			14.66210	0.086	39.04	0.0010	0.00	0	2,500
\$ / R	On	07/06/2016	Foreign Exchange Option	15.89	Put			599.06210	973.386	39.04	0.9990	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call			790.16840	399.207	27.49	0.9700	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put			4.56840	2.507	27.49	0.0300	0.00	0	1,000
\$ / R	On	07/06/2016	Foreign Exchange Option	15.80	Call			20.32930	0.125	36.97	0.0015	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	15.80	Put			514.72930	883.425	36.97	0.9985	0.00	0	5,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.68	Call			37.54580	2.028	31.42	0.0164	0.00	0	5,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.68	Put			411.94580	765.328	31.42	0.9836	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/06/2016	Foreign Exchange Option	15.77	Call			27.08750	1.185	32.11	0.0099	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.77	Put			491.48750	854.486	32.11	0.9901	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			26.12020	1.117	32.19	0.0094	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			500.52020	864.417	32.19	0.9906	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			713.90240	334.893	25.69	0.8725	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			8.30240	18.193	25.69	0.1275	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Call			571.52160	206.621	23.38	0.7448	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Put			15.92160	39.921	23.38	0.2552	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,018.74780	1,626.713	34.65	0.9999	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			0.04780	0.013	34.65	0.0001	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,008.74890	1,616.714	34.70	0.9999	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			0.04890	0.014	34.70	0.0001	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,998.75010	1,606.716	34.75	0.9999	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			0.05010	0.016	34.75	0.0001	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,161.11200	2,768.313	39.03	0.9999	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			0.01200	0.013	39.03	0.0001	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,411.18130	2,018.397	32.33	0.9995	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			0.08130	0.097	32.33	0.0005	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,321.20630	1,928.427	31.52	0.9993	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			0.10630	0.127	31.52	0.0007	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,021.36310	1,628.614	28.84	0.9982	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			0.26310	0.314	28.84	0.0018	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,791.63460	1,398.951	26.77	0.9962	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			0.53460	0.651	26.77	0.0038	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,121.29400	1,728.530	29.74	0.9987	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			0.19400	0.230	29.74	0.0013	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,031.35520	1,638.604	28.93	0.9983	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			0.25520	0.304	28.93	0.0017	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,123.85100	735.098	20.68	0.9609	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			2.75100	6.798	20.68	0.0391	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,011.37120	1,618.624	28.75	0.9981	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			0.27120	0.324	28.75	0.0019	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,821.58700	1,428.891	27.05	0.9966	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			0.48700	0.591	27.05	0.0034	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			895.97450	520.565	20.17	0.8906	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			4.87450	22.265	20.17	0.1094	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,322.86190	931.542	22.49	0.9811	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			1.76190	3.242	22.49	0.0189	0.00	0	32,394
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call			1,223.28970	832.973	21.58	0.9729	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put			2.18970	4.673	21.58	0.0271	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			826.98770	459.124	20.01	0.8564	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			5.88770	30.824	20.01	0.1436	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,074.19710	687.233	20.57	0.9502	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			3.09710	8.933	20.57	0.0498	0.00	0	28,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			925.60560	547.569	20.23	0.9032	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			4.50560	19.269	20.23	0.0968	0.00	0	33,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			600.87860	271.121	19.48	0.6858	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			19.77860	82.821	19.48	0.3142	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			876.24080	502.775	20.12	0.8815	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			5.14080	24.475	20.12	0.1185	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Call			866.38060	493.948	20.10	0.8768	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Put			5.28060	25.648	20.10	0.1232	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			547.77850	231.167	19.34	0.6314	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			26.67850	102.867	19.34	0.3686	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			673.99430	329.182	19.65	0.7517	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			12.89430	60.882	19.65	0.2483	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call			637.13720	299.500	19.57	0.7198	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put			16.03720	71.200	19.57	0.2802	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			415.58140	141.776	19.03	0.4732	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			54.48140	173.477	19.03	0.5268	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			591.91640	264.239	19.45	0.6771	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			20.81640	85.939	19.45	0.3229	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			565.29380	244.124	19.39	0.6500	0.00	0	23,510
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			24.19380	95.824	19.39	0.3500	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call			314.00560	88.882	19.33	0.3395	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put			92.90560	260.582	19.33	0.6605	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			504.87490	200.418	19.23	0.5835	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			33.77490	122.118	19.23	0.4165	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			439.17790	156.305	19.05	0.5035	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			48.07790	158.005	19.05	0.4965	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Call			86.98750	11.030	20.39	0.0612	27,806.13	2,521	35,521
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Put			365.88750	682.730	20.39	0.9388	1,678,832.58	2,459	2,509
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			407.85010	137.374	19.05	0.4631	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			56.75010	179.074	19.05	0.5369	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			385.07840	124.761	19.12	0.4334	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			63.97840	196.461	19.12	0.5666	0.00	0	34,400
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			30.59370	3.543	22.80	0.0206	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			639.49370	1,005.243	22.80	0.9794	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			222.60870	50.781	19.65	0.2206	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			151.50870	372.481	19.65	0.7794	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.50	Call			115.93240	17.571	20.18	0.0916	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.50	Put			294.83240	589.271	20.18	0.9084	0.00	0	66,500
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			17.50990	2.326	24.43	0.0133	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			796.40990	1,174.026	24.43	0.9867	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			55.03680	5.835	21.08	0.0343	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			483.93680	827.535	21.08	0.9657	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			33.82770	3.835	22.51	0.0224	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			612.72770	975.535	22.51	0.9776	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			11.99620	1.738	25.67	0.0098	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			920.89620	1,303.438	25.67	0.9902	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			24.10930	2.962	23.47	0.0171	0.00	0	67,150
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			703.00930	1,074.662	23.47	0.9829	0.00	0	44,105

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call		20.27920	2.620	23.95	0.0151	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put		749.17920	1,124.320	23.95	0.9849	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call		8.75630	1.385	26.72	0.0077	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put		1,027.65630	1,413.085	26.72	0.9923	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call		14.27350	1.982	25.10	0.0113	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put		863.17350	1,243.682	25.10	0.9887	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call		13.08310	1.855	25.38	0.0105	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put		891.98310	1,273.555	25.38	0.9895	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call		4.88270	0.802	28.25	0.0044	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put		1,233.78270	1,622.502	28.25	0.9956	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call		11.00340	1.631	25.96	0.0092	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put		949.90340	1,333.331	25.96	0.9908	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call		9.81220	1.502	26.34	0.0084	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put		988.71220	1,373.202	26.34	0.9916	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call		3.53750	0.540	28.83	0.0030	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put		1,352.43750	1,742.240	28.83	0.9970	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call		5.59880	0.948	28.01	0.0052	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put		1,184.49880	1,572.648	28.01	0.9948	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		5.15640	0.858	28.16	0.0047	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,214.05640	1,602.558	28.16	0.9953	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		1.78090	0.235	30.08	0.0013	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		1,610.68090	2,001.935	30.08	0.9987	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		3.93470	0.616	28.64	0.0034	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		1,312.83470	1,702.316	28.64	0.9966	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call		3.73030	0.577	28.73	0.0032	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put		1,332.63030	1,722.277	28.73	0.9968	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call		1.28800	0.162	30.65	0.0009	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put		1,730.18800	2,121.862	30.65	0.9991	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		2.45710	0.343	29.50	0.0020	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		1,491.35710	1,882.043	29.50	0.9980	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call		1.83030	0.242	30.03	0.0014	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put		1,600.73030	1,991.942	30.03	0.9986	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		0.20890	0.020	34.21	0.0001	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		2,469.10890	2,861.720	34.21	0.9999	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call		1.68640	0.221	30.17	0.0013	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		1,630.58640	2,021.920	30.17	0.9987	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		1.47280	0.189	30.41	0.0011	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put		1,680.37280	2,071.889	30.41	0.9989	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call		0.09680	0.028	38.66	0.0001	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put		2,828.99680	3,221.728	38.66	0.9999	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		1.25410	0.157	30.70	0.0009	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,740.15410	2,131.857	30.70	0.9991	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call		1.15810	0.143	30.85	0.0008	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put		1,770.05810	2,161.843	30.85	0.9992	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		0.08320	0.101	46.98	0.0004	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		3,278.98320	3,671.801	46.98	0.9996	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			0.13220	0.016	35.89	0.0001	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,679.03220	3,071.716	35.89	0.9999	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			0.11410	0.021	37.19	0.0001	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,749.01410	3,141.721	37.19	0.9999	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			0.11790	0.232	54.37	0.0008	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			3,679.01790	4,071.932	54.37	0.9992	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			0.09300	0.030	39.03	0.0002	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,848.99300	3,241.730	39.03	0.9998	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			0.07430	0.075	44.76	0.0003	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			3,158.97430	3,551.775	44.76	0.9997	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call			792.86710	433.026	19.61	0.8236	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put			8.66710	41.826	19.61	0.1764	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			23.17450	2.980	23.42	0.0163	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			788.97450	1,161.780	23.42	0.9837	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call			733.49110	385.968	19.37	0.7694	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put			16.19110	61.868	19.37	0.2306	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.17	Call			0.00000	110.881	19.74	0.3340	554,407.00	5,000	2,500
\$ / R	On	17/06/2016	Foreign Exchange Option	15.17	Put			0.00000	340.881	19.74	0.6660	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Call			128.91250	28.888	20.36	0.1141	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Put			395.41250	688.888	20.36	0.8859	0.00	0	15,000
\$ / R	On	17/06/2016	Foreign Exchange Option	15.61	Call			126.00070	27.902	20.38	0.1108	0.00	0	2,500
\$ / R	On	17/06/2016	Foreign Exchange Option	15.61	Put			402.50070	697.902	20.38	0.8892	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call			815.51220	472.228	18.75	0.7637	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put			29.71220	80.228	18.75	0.2363	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			381.59890	171.085	19.67	0.3837	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			196.59890	380.084	19.67	0.6163	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call			24.24400	5.511	22.70	0.0202	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			1,279.24400	1,654.511	22.70	0.9798	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			22.64760	5.224	22.84	0.0192	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,307.64760	1,684.224	22.84	0.9808	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			2.65050	6.776	21.36	0.0227	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call			838.93440	512.325	18.79	0.7256	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put			51.63440	119.425	18.79	0.2744	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			34.94250	8.771	22.05	0.0287	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,287.64250	1,655.871	22.05	0.9713	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			15.68460	4.256	23.70	0.0141	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,688.38460	2,071.356	23.70	0.9859	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,567.35870	3,172.953	27.72	0.9998	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			0.05870	0.053	27.72	0.0002	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,869.95050	1,479.676	21.36	0.9773	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			730.22280	427.717	18.93	0.6504	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			79.82280	171.817	18.93	0.3496	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call			1,109.91270	749.716	18.74	0.8423	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put			26.51270	60.816	18.74	0.1577	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Call			212.46690	91.689	20.60	0.2067	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Put			515.96690	789.789	20.60	0.7933	0.00	0	18,400

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Call		163.99180	66.270	20.90	0.1580	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Put		637.49180	934.370	20.90	0.8420	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call		862.01210	546.205	18.65	0.7029	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put		73.21210	152.305	18.65	0.2971	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call		587.82420	345.772	19.03	0.5007	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put		217.52420	370.972	19.03	0.4993	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call		330.90470	176.267	20.01	0.3031	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put		460.60470	701.467	20.01	0.6969	0.00	0	12,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call		885.82490	578.610	18.64	0.6860	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put		95.52490	183.810	18.64	0.3140	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call		755.19560	478.725	18.91	0.5994	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put		155.69560	274.925	18.91	0.4006	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		133.06180	69.582	21.75	0.1206	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		1,279.76180	1,612.882	21.75	0.8794	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		20.35010	9.416	24.24	0.0196	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		2,757.05010	3,142.716	24.24	0.9804	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,971.88560	1,583.245	18.43	0.9475	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		15.48560	23.544	18.43	0.0525	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		75.60740	37.322	22.57	0.0688	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		1,749.20740	2,107.622	22.57	0.9312	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		51.92460	24.958	23.06	0.0478	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,045.52460	2,415.258	23.06	0.9522	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		3,657.10090	3,260.866	23.95	0.9972	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		0.70090	1.166	23.95	0.0028	0.00	0	250
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call		856.24820	578.264	18.78	0.6189	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put		176.74820	295.565	18.78	0.3811	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call		315.24020	184.448	20.46	0.2677	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put		712.64020	978.748	20.46	0.7323	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call		755.15030	506.047	18.97	0.5451	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put		271.05030	419.347	18.97	0.4549	0.00	0	5,000
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call		694.97240	459.394	19.09	0.5109	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put		310.87240	472.694	19.09	0.4891	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		511.20560	331.452	19.74	0.3893	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		528.70560	746.852	19.74	0.6107	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		2,810.25240	2,415.638	20.65	0.9782	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		7.75240	11.038	20.65	0.0218	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		206.95600	124.932	21.55	0.1708	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put		1,302.15600	1,618.432	21.55	0.8292	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call		422.46780	271.270	20.18	0.3237	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put		714.56780	961.770	20.18	0.6763	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call		108.46420	62.768	22.79	0.0918	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put		1,977.56420	2,330.268	22.79	0.9082	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call		417.58080	268.575	20.25	0.3190	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put		736.68080	986.075	20.25	0.6810	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call		367.03270	234.073	20.56	0.2836	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put		853.03270	1,118.573	20.56	0.7164	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	23/08/2016	Foreign Exchange Option	16.31	Call			305.90660	194.825	21.02	0.2367	0.00	0	10,000
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			1,076.50660	1,364.425	21.02	0.7633	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			86.80530	51.334	23.56	0.0717	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,468.20530	2,832.034	23.56	0.9283	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,751.56670	3,353.279	22.24	0.9926	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			2.96670	3.979	22.24	0.0074	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,084.18910	1,703.144	18.48	0.9142	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			35.58910	53.844	18.48	0.0858	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			104.58970	62.347	23.21	0.0856	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,255.98970	2,613.047	23.21	0.9144	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			797.96620	560.989	19.04	0.5235	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			380.16620	542.789	19.04	0.4765	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			127.64690	79.281	23.12	0.0997	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,285.24690	2,637.181	23.12	0.9003	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			122.11550	75.704	23.21	0.0956	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,339.71550	2,693.604	23.21	0.9044	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,123.73990	1,744.068	18.24	0.9079	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			41.33990	61.968	18.24	0.0921	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,938.25190	1,565.455	18.02	0.8812	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			55.85190	83.355	18.02	0.1188	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			183.73890	116.929	22.49	0.1393	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,895.13890	2,228.929	22.49	0.8607	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,873.68540	1,506.739	18.10	0.8654	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			65.08540	98.739	18.10	0.1346	0.00	0	36,130
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			130.28150	81.836	23.23	0.1006	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,338.58150	2,690.736	23.23	0.8994	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,135.40850	1,757.559	18.36	0.9043	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			43.70850	66.459	18.36	0.0957	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,180.57760	3,556.708	24.83	0.9383	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			986.04480	727.230	18.91	0.5870	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			331.74480	473.930	18.91	0.4130	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			74.87760	50.008	24.83	0.0617	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,354.56660	1,972.534	18.58	0.9235	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			34.06660	53.134	18.58	0.0765	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,345.11390	1,963.329	18.57	0.9225	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			34.61390	53.929	18.57	0.0775	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,335.66950	1,954.134	18.56	0.9215	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			35.16950	54.734	18.56	0.0785	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			1,556.91750	1,224.604	18.29	0.7756	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			133.81750	203.004	18.29	0.2244	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,179.26580	893.621	18.66	0.6549	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			256.16580	372.021	18.66	0.3451	208,331.76	560	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,349.96580	1,968.811	18.48	0.9197	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			36.86580	57.211	18.48	0.0803	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,989.82740	1,620.798	18.11	0.8714	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			66.72740	99.198	18.11	0.1286	55,550.77	560	2,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			672.05520	481.512	19.82	0.4294	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			648.95520	859.912	19.82	0.5706	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,323.59850	1,015.880	18.43	0.7056	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			200.49850	294.280	18.43	0.2944	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			1,250.25870	953.362	18.54	0.6804	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			227.15870	331.762	18.54	0.3196	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			406.56740	281.247	21.03	0.2800	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,143.46740	1,419.647	21.03	0.7200	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			984.42160	730.997	18.99	0.5773	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			361.32160	509.397	18.99	0.4227	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			717.70610	516.595	19.67	0.4526	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			594.60610	794.995	19.67	0.5474	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			332.90590	227.904	21.53	0.2344	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,369.80590	1,666.304	21.53	0.7656	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			629.37750	448.634	19.98	0.4070	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put			706.27750	927.034	19.98	0.5930	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			431.81640	299.640	20.88	0.2951	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,078.71640	1,348.040	20.88	0.7049	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			265.76050	178.391	22.02	0.1903	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,642.66050	1,956.791	22.02	0.8097	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			367.79820	253.123	21.28	0.2563	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,254.69820	1,541.523	21.28	0.7437	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			337.35900	231.111	21.50	0.2373	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			1,354.25900	1,649.511	21.50	0.7627	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			55.86140	40.005	26.69	0.0468	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,982.76140	4,368.405	26.69	0.9532	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			324.18020	221.633	21.59	0.2289	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			1,401.08020	1,700.033	21.59	0.7711	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			291.54230	197.384	21.82	0.2075	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,528.44230	1,835.784	21.82	0.7925	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,359.38110	1,977.972	18.49	0.9207	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			36.28110	56.372	18.49	0.0793	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			189.86900	124.677	22.72	0.1392	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,066.76900	2,403.077	22.72	0.8608	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			165.76710	108.239	23.00	0.1228	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,242.66710	2,586.639	23.00	0.8772	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,416.03800	2,033.154	18.55	0.9267	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			32.93800	51.554	18.55	0.0733	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,368.80520	1,987.143	18.50	0.9218	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			35.70520	55.543	18.50	0.0782	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			135.02500	89.809	23.76	0.0991	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,733.72500	3,090.809	23.76	0.9009	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			122.22330	82.403	24.07	0.0912	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,880.92330	3,243.403	24.07	0.9088	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,856.86870	3,455.632	20.46	0.9893	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			5.56870	6.632	20.46	0.0107	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	28/09/2016	Foreign Exchange Option	13.50	Call		2,206.45380	1,833.461	18.35	0.8924	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		55.15380	84.461	18.35	0.1076	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		2,306.71490	1,941.166	18.18	0.8810	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		67.51490	106.766	18.18	0.1190	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		153.15740	114.107	24.61	0.1074	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,183.95740	3,549.707	24.61	0.8926	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		146.91640	110.676	24.78	0.1042	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,257.71640	3,626.276	24.78	0.8958	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,946.54550	3,543.204	19.41	0.9869	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		7.34550	8.804	19.41	0.0131	0.00	0	250
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		624.41620	472.801	20.94	0.3582	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		1,147.61620	1,401.801	20.94	0.6418	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		605.30600	458.019	21.04	0.3490	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		1,188.50600	1,447.020	21.04	0.6510	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		1,239.71380	979.641	19.12	0.6125	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		412.91380	558.641	19.12	0.3875	0.00	0	8,695
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call		938.89050	731.300	19.96	0.4885	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put		730.69050	929.800	19.96	0.5115	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call		452.20860	342.143	22.12	0.2651	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put		1,734.00860	2,030.643	22.12	0.7349	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call		2,598.40820	2,227.708	17.85	0.9051	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put		50.20820	86.208	17.85	0.0949	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		4,052.11040	3,645.968	18.42	0.9849	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		9.41040	10.968	18.42	0.0151	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		2,419.27770	2,061.999	17.88	0.8736	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		76.57770	126.999	17.88	0.1264	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		178.60580	141.533	25.56	0.1144	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		3,735.90580	4,106.533	25.56	0.8856	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		3,271.54400	2,875.328	16.57	0.9602	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		18.14400	31.128	16.57	0.0398	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		3,261.64400	2,865.988	16.58	0.9595	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		18.24400	31.788	16.58	0.0405	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		3,251.74460	2,856.658	16.60	0.9588	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		18.34460	32.458	16.60	0.0412	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		2,634.73110	2,271.295	17.97	0.8848	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		75.23110	121.395	17.97	0.1152	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call		2,093.24370	1,759.558	18.45	0.7940	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put		183.74370	259.658	18.45	0.2060	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		2,679.02380	2,313.263	17.92	0.8909	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		61.07060	101.318	17.84	0.0999	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		5,499.87350	5,874.671	26.48	0.9384	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		43.86870	28.114	26.48	0.0262	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		7,144.36870	7,538.214	26.48	0.9738	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		4,120.09510	3,712.282	17.96	0.9838	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		10.59510	12.382	17.96	0.0162	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		2,750.57060	2,381.218	17.84	0.9001	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	20.90	Put			5,124.86090	5,493.034	26.48	0.9256	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			127.66330	87.985	26.48	0.0710	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,218.16330	5,588.085	26.48	0.9290	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,687.92300	2,321.703	17.91	0.8920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			68.42300	111.803	17.91	0.1080	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			109.37350	74.571	26.48	0.0616	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,569.94600	4,928.562	26.48	0.9021	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			176.43580	124.415	26.48	0.0953	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,626.93580	4,984.515	26.48	0.9047	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			4.58240	2.547	26.48	0.0030	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,035.08240	11,442.647	26.48	0.9970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			134.36090	92.934	26.48	0.0744	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,236.39480	4,604.676	26.48	0.8857	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			189.48330	144.357	26.48	0.1080	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,359.98330	4,724.457	26.48	0.8920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			112.82520	77.091	26.48	0.0634	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,443.32520	5,817.191	26.48	0.9366	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			179.44600	128.462	26.48	0.0979	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,999.84040	4,373.823	26.38	0.8737	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			206.52710	171.585	26.48	0.1247	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,047.02710	4,421.685	26.48	0.8753	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			141.38020	98.140	26.48	0.0780	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,031.88020	5,398.240	26.48	0.9220	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			195.89480	154.576	26.48	0.1143	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,346.97570	3,709.661	24.97	0.8464	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			245.02110	200.849	25.27	0.1470	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,485.52110	3,850.949	25.27	0.8530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			185.71990	138.379	26.48	0.1042	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,436.21990	4,798.479	26.48	0.8958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			209.34040	173.723	26.38	0.1263	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,854.99740	3,197.679	23.87	0.8183	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			265.41660	216.365	24.75	0.1587	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,245.91660	3,606.465	24.75	0.8413	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			203.23610	166.315	26.48	0.1215	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,103.73610	4,476.415	26.48	0.8785	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			256.47570	209.561	24.97	0.1536	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,519.99750	2,846.103	23.22	0.7920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			363.37730	281.243	23.27	0.2049	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			2,553.87730	2,881.343	23.27	0.7951	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			237.82840	195.379	25.47	0.1429	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,578.32840	3,945.479	25.47	0.8571	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			314.49740	247.579	23.87	0.1817	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,212.49540	2,524.921	22.73	0.7612	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			378.90070	293.325	23.14	0.2127	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,469.40070	2,793.425	23.14	0.7873	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			258.06700	210.770	24.93	0.1545	0.00	0	10,000

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	18.98	Put			3,328.56700	3,690.870	24.93	0.8455	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			369.49750	286.003	23.22	0.2080	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,059.11020	2,363.695	22.49	0.7435	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			466.60160	362.010	22.50	0.2555	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,067.10160	2,372.110	22.50	0.7445	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			319.67940	250.773	23.79	0.1841	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,820.17940	3,160.873	23.79	0.8159	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			431.99540	334.821	22.73	0.2388	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,604.18280	1,882.444	21.72	0.6800	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			593.43050	463.926	21.77	0.3153	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			1,633.93050	1,914.026	21.77	0.6847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			374.16560	289.637	23.18	0.2103	275,734.52	952	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			2,494.66560	2,819.737	23.18	0.7897	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			468.61020	363.595	22.49	0.2565	23,092,990.18	63,513	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,444.12870	1,711.744	21.43	0.6527	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			643.88690	505.409	21.52	0.3384	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,494.38690	1,765.509	21.52	0.6616	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			437.56380	339.186	22.69	0.2415	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			2,188.06380	2,499.286	22.69	0.7585	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			603.68280	472.344	21.72	0.3200	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,290.47430	1,545.559	21.12	0.6236	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			711.21040	560.204	21.20	0.3683	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,331.71040	1,590.304	21.20	0.6317	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			590.89720	461.851	21.78	0.3141	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,641.39720	1,921.951	21.78	0.6859	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			663.62870	521.644	21.43	0.3473	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			988.85920	1,211.674	20.45	0.5545	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			822.40370	649.883	20.73	0.4150	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,112.90370	1,349.983	20.73	0.5850	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			624.77530	489.675	21.61	0.3297	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,545.27530	1,819.775	21.61	0.6703	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			729.97430	575.459	21.12	0.3764	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			872.04350	1,080.438	20.19	0.5222	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			977.19630	776.731	20.20	0.4761	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			877.69630	1,086.831	20.20	0.5239	2,069,327.18	1,904	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			705.07060	555.216	21.23	0.3656	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,345.57060	1,605.316	21.23	0.6344	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			898.35920	711.574	20.45	0.4455	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			710.98260	896.552	19.80	0.4711	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,086.56920	867.957	19.89	0.5167	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			747.06920	938.057	19.89	0.4833	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			752.80020	593.833	21.02	0.3861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,243.30020	1,493.934	21.02	0.6139	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			981.54350	780.338	20.19	0.4778	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			566.97570	731.255	19.47	0.4175	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,270.98950	1,026.391	19.48	0.5807	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			571.48950	736.491	19.48	0.4193	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			955.71630	758.942	20.26	0.4679	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			906.21630	1,119.042	20.26	0.5321	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,120.48260	896.452	19.80	0.5289	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			444.71180	587.947	19.15	0.3644	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,402.17170	1,140.907	19.23	0.6227	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			472.67170	621.007	19.23	0.3773	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			1,035.13630	824.924	20.03	0.4979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			805.63630	1,005.024	20.03	0.5021	127,664,115.11	127,026	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,276.47570	1,031.155	19.47	0.5825	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			347.98670	465.698	18.84	0.3130	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,579.91640	1,294.646	18.92	0.6742	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			370.41640	494.746	18.92	0.3258	395,796.96	800	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,170.53860	939.494	19.69	0.5466	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			661.03860	839.594	19.69	0.4534	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,444.21180	1,177.847	19.15	0.6356	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			229.69010	315.444	18.54	0.2380	0.00	0	125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,916.38610	1,594.349	18.55	0.7570	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			236.88610	324.449	18.55	0.2430	308,875.73	952	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,390.34180	1,130.533	19.25	0.6190	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			480.84180	630.633	19.25	0.3810	630,632.90	1,000	28,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,627.48670	1,335.598	18.84	0.6870	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			94.42280	147.923	18.12	0.1342	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,334.72020	1,989.176	18.32	0.8381	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			125.22020	189.276	18.32	0.1619	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,513.53930	1,237.899	19.03	0.6558	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			404.03930	537.999	19.03	0.3442	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,939.19010	1,615.344	18.54	0.7620	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			69.52380	113.363	17.92	0.1091	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,670.13930	2,304.838	17.93	0.8897	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			70.63930	114.938	17.93	0.1103	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,718.23040	1,414.347	18.70	0.7106	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			308.73040	414.447	18.70	0.2894	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,503.92280	2,147.823	18.12	0.8658	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,354.14360	1,130.574	20.02	0.5440	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			873.94360	1,067.874	20.02	0.4560	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,335.57750	1,114.400	20.07	0.5383	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			895.37750	1,091.700	20.07	0.4617	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			864.85710	712.404	21.59	0.3802	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,684.65710	1,949.704	21.59	0.6198	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			541.80460	441.522	23.28	0.2531	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			2,791.60460	3,108.822	23.28	0.7469	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,523.65840	1,277.987	19.60	0.5935	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			703.45840	875.287	19.60	0.4065	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			453.15440	371.225	23.99	0.2165	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,272.95440	3,608.525	23.99	0.7835	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	19.38	Call			403.90910	338.687	24.62	0.1976	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,603.70910	3,955.987	24.62	0.8024	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			942.19660	776.346	21.27	0.4079	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,511.99660	1,763.646	21.27	0.5921	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,529.19470	1,282.600	19.59	0.5950	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			698.99470	869.900	19.59	0.4050	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			244.36050	184.438	26.49	0.1140	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,484.16050	5,841.738	26.49	0.8860	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			540.07690	440.107	23.29	0.2524	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			2,799.87690	3,117.407	23.29	0.7476	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,596.92630	1,339.243	19.44	0.6130	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			646.72630	806.543	19.44	0.3870	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,534.75230	1,287.230	19.58	0.5965	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			694.55230	864.530	19.58	0.4035	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,789.78360	1,537.101	19.77	0.6032	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			851.48360	1,025.601	19.77	0.3968	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,664.75980	1,429.273	20.07	0.5724	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put			976.45980	1,167.773	20.07	0.4276	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			596.66680	513.951	24.64	0.2433	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			3,838.36680	4,182.451	24.64	0.7567	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,800.47670	1,546.100	19.75	0.6057	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			842.17670	1,014.601	19.75	0.3943	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,795.12630	1,541.594	19.76	0.6045	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			846.82630	1,020.094	19.76	0.3955	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,267.07470	1,087.649	21.91	0.4263	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,122.07470	2,375.149	21.91	0.5737	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,264.06680	1,085.019	21.92	0.4254	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,129.06680	2,382.519	21.92	0.5746	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,261.06740	1,082.396	21.93	0.4246	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,136.06740	2,389.896	21.93	0.5754	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,466.83130	1,270.051	21.88	0.4497	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,215.23130	2,456.451	21.88	0.5503	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,473.31800	1,275.688	21.87	0.4513	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,201.71800	2,442.088	21.87	0.5487	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,470.07060	1,272.862	21.88	0.4505	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,208.47060	2,449.262	21.88	0.5495	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,570.97860	1,368.191	22.03	0.4504	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,472.67860	2,713.591	22.03	0.5496	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,577.18980	1,373.736	22.02	0.4518	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,458.88980	2,699.136	22.02	0.5482	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,574.08060	1,370.956	22.02	0.4511	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,465.78060	2,706.356	22.02	0.5489	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,704.79180	1,489.009	22.18	0.4560	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,689.39180	2,931.909	22.18	0.5440	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,710.96950	1,494.539	22.17	0.4573	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,675.56950	2,917.439	22.17	0.5427	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	18/06/2018	Foreign Exchange Option	17.70	Call			1,707.87730	1,491.771	22.18	0.4566	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,682.47730	2,924.671	22.18	0.5434	0.00	0	0
Total \$ / R Option												156,962,400.81	207,247	2,097,127
Total \$ / R												8,460,291,489.71	757,774	3,110,774
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.92830		15.32110			0.0000	388,135.80	26	636
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.22160		15.62310			0.0000	4,794,804.00	315	370
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.49990		15.90950			0.0000	46,499.70	3	59
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.76270		16.18020			0.0000	0.00	0	51
Total \$ / R MAXI Future												5,229,439.50	344	1,116
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			188,150.52910	148,878.756	27.58	0.9972	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			40.52910	48.756	27.58	0.0028	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			187,151.80250	147,880.349	27.50	0.9971	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			41.80250	50.349	27.50	0.0029	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			186,153.11700	146,881.975	27.40	0.9970	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			43.11700	51.975	27.40	0.0030	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			99,104.79240	73,602.003	18.98	0.5798	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			35,794.79240	50,442.003	18.98	0.4202	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			98,503.15400	73,099.713	18.99	0.5773	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			36,193.15400	50,939.713	18.99	0.4227	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			97,903.86510	72,599.797	19.00	0.5747	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			36,593.86510	51,439.797	19.00	0.4253	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			139,521.71210	113,230.462	19.16	0.6211	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			47,571.71210	62,240.462	19.16	0.3789	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			138,907.51170	112,718.767	19.17	0.6193	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			47,957.51170	62,728.767	19.17	0.3807	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			138,295.63630	112,209.532	19.19	0.6174	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			48,345.63630	63,219.532	19.19	0.3826	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			86,485.71410	71,240.443	21.59	0.3802	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			168,465.71410	194,970.443	21.59	0.6198	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			86,196.24230	70,998.141	21.61	0.3791	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			169,176.24230	195,728.141	21.61	0.6209	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			86,781.33600	71,484.247	21.58	0.3813	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			167,761.33600	194,214.247	21.58	0.6187	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												5,229,439.50	344	1,116
£ / R	On	13/06/2016	Foreign Exchange Future			21.59190		22.23770			0.0000	610,165,502.10	28,259	43,956
£ / R	On	08/09/2016	Foreign Exchange Future			21.98260		22.64030			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.03410		22.69310			0.0000	610,697,115.60	27,716	57,148
£ / R	On	19/12/2016	Foreign Exchange Future			22.45870		23.13130			0.0000	112,293.50	5	152
£ / R	On	13/03/2017	Foreign Exchange Future			22.86550		23.54730			0.0000	0.00	0	50
£ / R	On	25/04/2017	Foreign Exchange Future			23.07770		23.76660			0.0000	0.00	0	73

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017	Foreign Exchange Future			23.30560		23.99790			0.0000	0.00	0	9,525
£ / R	On	18/12/2017	Foreign Exchange Future			23.43290		24.09570			0.0000	0.00	0	520
Total £ / R Future												1,220,974,911.20	55,980	111,424
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,753.29240	1,110.920	21.14	0.9644	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			5.59240	9.020	21.14	0.0356	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,743.38690	1,101.140	21.07	0.9635	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			5.68690	9.240	21.07	0.0365	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,733.48320	1,091.452	21.03	0.9624	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			5.78320	9.552	21.03	0.0376	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			4.31070	0.181	26.97	0.0008	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			2,066.61070	2,708.281	26.97	0.9992	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			0.04900	0.071	41.88	0.0002	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			4,262.34900	4,908.171	41.88	0.9998	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,801.09330	1,349.671	20.72	0.6545	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			360.79330	567.071	20.72	0.3455	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,142.20300	816.728	21.10	0.4763	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,384.49550	3,979.646	23.41	0.9040	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			751.90300	1,084.128	21.10	0.5237	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,136.87890	812.677	21.11	0.4747	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			756.57890	1,090.077	21.11	0.5253	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,131.57660	808.643	21.12	0.4730	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			761.27660	1,096.043	21.12	0.5270	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			174.79550	112.246	23.41	0.0960	0.00	0	12,264
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			859.36680	610.897	21.30	0.3737	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,176.26680	1,586.797	21.30	0.6263	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			281.77240	188.073	22.87	0.1433	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			2,888.67240	3,453.973	22.87	0.8567	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			1,085.47410	783.101	20.98	0.4484	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			220.68660	357.307	20.38	0.2387	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			892.37410	1,249.001	20.98	0.5516	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			867.34090	616.976	21.29	0.3764	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,164.24090	1,572.876	21.29	0.6236	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			863.34870	613.930	21.30	0.3750	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,170.24870	1,579.830	21.30	0.6250	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			2,403.78660	1,881.407	20.38	0.7613	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,566.23620	1,225.419	19.95	0.5072	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,074.93620	1,406.719	19.95	0.4928	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,561.26270	1,221.335	19.96	0.5060	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,079.96270	1,412.635	19.96	0.4940	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			864.35180	663.551	21.17	0.3183	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			41.10970	45.598	20.84	0.0322	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			56.06610	90.344	18.66	0.0640	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			2,290.87520	1,831.499	19.31	0.6586	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			569.57520	782.799	19.31	0.3414	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,390.53090	1,082.119	20.18	0.4641	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	23.01	Put			1,269.23090	1,633.420	20.18	0.5359	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			6,042.40970	5,374.298	20.84	0.9678	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,193.05180	2,664.851	21.17	0.6817	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			381.47630	285.967	22.76	0.1569	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,190.17630	4,767.267	22.76	0.8431	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,571.22920	1,229.515	19.95	0.5084	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,069.92920	1,400.815	19.95	0.4916	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,777.36610	4,139.044	18.66	0.9360	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,531.31600	1,233.528	20.14	0.4495	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			1,734.01600	2,118.028	20.14	0.5505	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,527.31650	1,230.168	20.15	0.4486	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			1,740.01650	2,124.668	20.15	0.5514	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,535.32520	1,236.889	20.13	0.4504	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			1,728.02520	2,111.389	20.13	0.5496	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,662.36260	1,357.483	20.10	0.4569	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			1,875.76260	2,259.783	20.10	0.5431	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			32.10000	724.400		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			42.10000	734.400		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			22.10000	714.400		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1,899.42570	1,629.067	19.97	0.4356	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			2,953.72570	3,346.167	19.97	0.5644	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1,896.23030	1,626.242	19.98	0.4350	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			2,960.53030	3,353.342	19.98	0.5650	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			1,902.62730	1,631.909	19.97	0.4362	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			2,946.92730	3,339.009	19.97	0.5638	0.00	0	0
Total £ / R Option												0.00	0	46,732
Total £ / R												1,220,974,911.20	55,980	158,156
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13914		0.14339			0.0000	1,113.12	8	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14236		0.14672			0.0000	0.00	0	1,183
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14552		0.14998			0.0000	0.00	0	6,041
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14857		0.15313			0.0000	0.00	0	104
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15194		0.15660			0.0000	0.00	0	0
Total ¥ / R Future												1,113.12	8	12,127
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			0.00220	0.002	25.97	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,339.25940	914.905	20.11	0.9929	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			0.35940	0.905	20.11	0.0071	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,338.90000	2,914.001	38.54	1.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.00000	0.001	38.54	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,338.90220	1,914.002	25.97	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,674.51890	3,238.447	19.45	0.9942	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			2.41890	2.847	19.45	0.0058	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,682.97760	2,255.181	18.03	0.9653	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			10.87760	19.581	18.03	0.0347	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,749.47410	1,364.358	18.34	0.8345	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			77.37410	128.758	18.34	0.1655	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00030	0.000	27.84	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,002.30030	26,448.500	27.84	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00010	0.000	27.84	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,002.30010	27,448.500	27.84	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00010	0.000	27.84	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,002.30010	28,448.500	27.84	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,785.59870	1,474.581	19.62	0.6670	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			472.89870	617.881	19.62	0.3330	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1,260.15820	1,026.446	21.05	0.5160	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			947.45820	1,169.746	21.05	0.4840	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			890.52830	719.059	22.41	0.3899	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,577.82830	1,862.360	22.41	0.6101	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1,254.94310	1,037.919	22.23	0.4541	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,594.54310	1,844.019	22.23	0.5459	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			959.69110	790.604	23.44	0.3626	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,299.29110	2,596.704	23.44	0.6374	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,652.74850	1,390.199	21.10	0.5664	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			992.34850	1,196.299	21.10	0.4336	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												1,113.12	8	12,127
€ / R	On	13/06/2016	Foreign Exchange Future			16.96500		17.36160			0.0000	10,772,775.00	635	103,774
€ / R	On	30/06/2016	Foreign Exchange Future			17.02900		17.42720			0.0000	0.00	0	74
€ / R	On	19/09/2016	Foreign Exchange Future			17.35840		17.76460			0.0000	6,769,776.00	390	20,372
€ / R	On	19/12/2016	Foreign Exchange Future			17.73730		18.15160			0.0000	0.00	0	12,558
€ / R	On	13/03/2017	Foreign Exchange Future			18.10180		18.52550			0.0000	0.00	0	4,000
€ / R	On	19/06/2017	Foreign Exchange Future			18.49810		18.93080			0.0000	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Future			18.59400		19.03400			0.0000	0.00	0	0
Total € / R Future												17,542,551.00	1,025	140,778
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			1,663.48630	1,266.624	23.68	0.9913	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			1.88630	1.624	23.68	0.0087	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,404.63550	1,009.221	22.01	0.9782	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			65.30250	7.829	19.69	0.0420	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			493.70250	832.829	19.69	0.9580	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,102.22860	1,705.334	26.49	0.9982	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			0.62860	0.334	26.49	0.0018	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,112.21180	1,715.323	26.56	0.9982	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			0.35290	0.045	32.27	0.0002	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,488.75290	2,885.045	32.27	0.9998	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		749.33840	395.413	19.46	0.7744	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		17.73840	60.413	19.46	0.2256	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		3,161.63840	2,765.026	35.36	0.9999	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put		73.45360	191.995	18.54	0.5269	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		3.03550	4.221	22.01	0.0218	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		435.05360	156.995	18.54	0.4731	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		0.03840	0.026	35.36	0.0001	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		2,122.19550	1,725.314	26.64	0.9983	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		0.59550	0.314	26.64	0.0017	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		0.61180	0.323	26.56	0.0018	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Call		250.77810	117.998	20.63	0.2309	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Put		553.57810	818.998	20.63	0.7691	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		2,850.01670	2,459.107	19.65	0.9284	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		45.41670	60.707	19.65	0.0716	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		1,172.97540	900.858	19.25	0.6001	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		408.37540	542.458	19.25	0.3999	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		2,868.92150	2,477.704	19.67	0.9298	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		44.32150	59.304	19.67	0.0702	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		2,859.46670	2,468.402	19.66	0.9291	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		44.86670	60.002	19.66	0.0709	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		1,745.79760	1,445.803	19.18	0.6607	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		494.19760	608.503	19.18	0.3393	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		1,687.14500	1,394.008	19.23	0.6465	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		525.54500	646.708	19.23	0.3535	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		257.09350	221.753	24.95	0.1442	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		532.68180	655.387	19.24	0.3566	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		383.10960	297.822	22.98	0.1945	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		4,005.49350	4,384.453	24.95	0.8558	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		2,094.02640	1,760.833	18.97	0.7367	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		342.42640	423.533	18.97	0.2633	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		3,031.50960	3,360.522	22.98	0.8055	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		1,680.70560	1,388.339	19.23	0.6449	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		529.10560	651.039	19.23	0.3551	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		1,674.28180	1,382.687	19.24	0.6434	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		1,254.04900	1,044.606	20.53	0.4650	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		1,418.54900	1,632.806	20.53	0.5350	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		1,250.17380	1,041.202	20.54	0.4638	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		1,424.67380	1,639.402	20.54	0.5362	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		1,246.31040	1,037.816	20.55	0.4627	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		1,430.81040	1,646.016	20.55	0.5373	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put		1,747.79900	1,965.548	20.82	0.5278	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call		1,485.99930	1,270.280	20.80	0.4740	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put		1,735.19930	1,952.180	20.80	0.5260	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call		1,482.29420	1,266.959	20.81	0.4731	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put		1,741.49420	1,958.859	20.81	0.5269	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call		1,478.59900	1,263.648	20.82	0.4722	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	Put			2,062.63610	2,282.753	21.10	0.5291	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1,623.09300	1,403.553	21.10	0.4701	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,069.09300	2,289.553	21.10	0.5299	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1,630.19620	1,409.962	21.09	0.4717	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,056.19620	2,275.962	21.09	0.5283	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1,626.63610	1,406.753	21.10	0.4709	0.00	0	0
Total € / R Option												0.00	0	36,098
Total € / R												17,542,551.00	1,025	176,876
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.00640		11.22020			0.0000	1,100,640.00	100	6,948
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.18390		11.40180			0.0000	0.00	0	5,868
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.35570		11.57720			0.0000	227,114.00	20	1,029
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.52050		11.74650			0.0000	0.00	0	4,685
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.69570		11.92630			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.69860		11.93420			0.0000	0.00	0	0
Total AU\$ / R Future												1,327,754.00	120	18,530
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			0.40570	0.306	22.87	0.0029	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,120.62090	906.727	22.79	0.9969	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			0.42090	0.327	22.79	0.0031	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,140.59120	926.686	22.96	0.9973	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			0.39120	0.286	22.96	0.0027	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,130.60570	916.706	22.87	0.9971	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,240.08870	1,036.871	15.62	0.8706	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			48.28870	62.971	15.62	0.1294	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,258.46640	1,054.158	15.64	0.8752	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			46.66640	60.258	15.64	0.1248	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,249.27160	1,045.503	15.63	0.8729	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			47.47160	61.603	15.63	0.1271	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			190.96440	231.746	15.60	0.2736	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,090.66600	910.392	15.59	0.7237	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			193.46600	234.692	15.59	0.2763	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,105.68940	924.525	15.61	0.7291	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			188.48940	228.825	15.61	0.2709	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,098.16440	917.446	15.60	0.7264	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			583.94520	478.236	16.48	0.4257	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			797.44520	917.736	16.48	0.5743	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			591.51590	484.782	16.46	0.4301	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			785.01590	904.282	16.46	0.5699	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			587.71930	481.497	16.47	0.4279	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			791.21930	910.997	16.47	0.5721	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			744.37020	630.437	16.60	0.4613	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			878.07020	994.737	16.60	0.5387	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			740.45910	626.986	16.61	0.4594	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			884.15910	1,001.286	16.61	0.5406	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	19/06/2017	Foreign Exchange Option	12.05	Call			748.29590	633.901	16.59	0.4632	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			871.99590	988.201	16.59	0.5368	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			820.30130	700.736	17.02	0.4569	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,056.10130	1,172.136	17.02	0.5431	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			816.50500	697.333	17.03	0.4553	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,062.30500	1,178.733	17.03	0.5447	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			812.72530	693.951	17.04	0.4536	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,068.52530	1,185.351	17.04	0.5464	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,327,754.00	120	18,530
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.62540		11.82580			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.85490		12.06000			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			12.07480		12.28410			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			12.28470		12.49820			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			956.79300	756.699	21.31	0.9890	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			0.99300	1.299	21.31	0.0110	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			946.84110	746.786	21.23	0.9883	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			1.04110	1.386	21.23	0.0117	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			936.89160	736.878	21.16	0.9876	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			1.09160	1.478	21.16	0.0124	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			298.54930	219.224	16.67	0.3299	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			618.54930	744.324	16.67	0.6701	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			295.29150	216.650	16.68	0.3269	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			625.29150	751.750	16.68	0.6731	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			292.06300	214.104	16.70	0.3238	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			632.06300	759.204	16.70	0.6762	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			497.29340	405.212	16.86	0.4060	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			743.19340	860.412	16.86	0.5940	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			504.58460	411.468	16.83	0.4108	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			730.48460	846.668	16.83	0.5892	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			500.92670	408.329	16.84	0.4084	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			736.82670	853.529	16.84	0.5916	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			638.69070	540.534	17.00	0.4346	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			870.49070	985.834	17.00	0.5654	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			635.03310	537.304	17.01	0.4326	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			876.83310	992.604	17.01	0.5674	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			631.39580	534.088	17.02	0.4306	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			883.19580	999.388	17.02	0.5694	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/06/2016	Foreign Exchange Future			15.36930		15.66800			0.0000	0.00	0	5,055
CHF / R	On	19/09/2016	Foreign Exchange Future			15.74840		16.05370			0.0000	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Future			16.11710		16.42820			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			16.47050		16.78490			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			1,279.37880	982.278	22.60	0.9830	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			1.37880	2.978	22.60	0.0170	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,269.42790	972.394	22.52	0.9823	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			1.42790	3.094	22.52	0.0177	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,259.47900	962.516	22.44	0.9817	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			1.47900	3.216	22.44	0.0183	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			422.84200	361.382	20.45	0.3353	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			969.14200	1,212.982	20.45	0.6647	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			419.82400	358.911	20.46	0.3334	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			976.12400	1,220.511	20.46	0.6666	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			416.82640	356.456	20.48	0.3316	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			983.12640	1,228.056	20.48	0.6684	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			824.33120	725.393	20.65	0.4368	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,096.13120	1,308.293	20.65	0.5632	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			831.77260	731.867	20.63	0.4398	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,083.57260	1,294.767	20.63	0.5602	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			828.04140	728.623	20.64	0.4383	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,089.84140	1,301.523	20.64	0.5617	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			1,092.57360	967.857	21.27	0.4607	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,377.67360	1,567.357	21.27	0.5393	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			1,099.94020	974.439	21.25	0.4631	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,365.04020	1,553.940	21.25	0.5369	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			1,096.25060	971.139	21.26	0.4619	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,371.35060	1,560.640	21.26	0.5381	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			2.27350		2.33860			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.30920		2.37500			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.33940		2.40590			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.36640		2.43400			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			1,107.28500	518.025	19.33	0.7688	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			21.28500	83.025	19.33	0.2312	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,300.47270	686.306	20.24	0.8472	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			14.47270	51.306	20.24	0.1528	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,203.52250	600.416	19.79	0.8113	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			17.52250	65.416	19.79	0.1887	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,423.65660	1,840.528	19.26	0.6990	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			641.48860	409.751	19.33	0.2883	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,491.48860	1,917.751	19.33	0.7117	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			610.69670	388.091	19.41	0.2760	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,560.69670	1,996.091	19.41	0.7240	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			673.65660	432.528	19.26	0.3010	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			1,183.50730	877.281	19.44	0.4001	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			1,624.50730	1,983.280	19.44	0.5999	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			1,144.56960	847.307	19.50	0.3896	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			1,685.56960	2,053.307	19.50	0.6104	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			1,106.70910	818.320	19.56	0.3793	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			1,747.70910	2,124.320	19.56	0.6207	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			1,448.21650	1,135.398	19.85	0.4184	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			2,008.21650	2,371.398	19.85	0.5816	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			1,410.48160	1,104.704	19.90	0.4098	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			2,070.48160	2,440.704	19.90	0.5902	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			1,486.84980	1,166.911	19.80	0.4271	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			1,946.84980	2,302.911	19.80	0.5729	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			2.28510		2.33840			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.33940		2.39400			0.0000	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Future			2.39200		2.44840			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,488.27050	1,954.848	28.82	0.9880	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			4.27050	3.848	28.82	0.0120	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,389.25500	1,855.562	28.13	0.9857	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			5.25500	4.562	28.13	0.0143	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,587.46240	2,054.256	29.52	0.9899	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			3.46240	3.256	29.52	0.0101	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,148.15780	1,410.754	20.07	0.5880	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,077.19290	775.840	19.95	0.4417	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,037.19290	1,281.840	19.95	0.5583	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,031.36420	739.576	20.01	0.4267	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,091.36420	1,345.576	20.01	0.5733	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			988.15780	704.754	20.07	0.4120	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			1,412.88070	1,111.950	20.69	0.4460	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			1,628.88070	1,891.950	20.69	0.5540	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			1,372.39390	1,077.491	20.75	0.4358	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			1,688.39390	1,957.491	20.75	0.5642	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			1,332.92910	1,044.000	20.80	0.4258	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			1,748.92910	2,024.000	20.80	0.5742	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			1.92210		1.97160			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.96240		2.01320			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.99910		2.05090			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.03280		2.08570			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			8.81370	1.407	27.93	0.0060	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,492.81370	1,980.407	27.93	0.9940	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			7.19160	1.084	28.29	0.0046	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,591.19160	2,080.084	28.29	0.9954	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			5.88950	0.837	28.66	0.0036	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,689.88950	2,179.837	28.66	0.9964	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			476.34650	328.410	20.78	0.2620	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,544.34650	1,904.410	20.78	0.7380	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			452.09780	310.804	20.92	0.2500	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,620.09780	1,986.804	20.92	0.7500	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			429.09490	294.186	21.05	0.2386	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,697.09490	2,070.186	21.05	0.7614	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			923.37720	723.126	20.53	0.3763	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,614.37720	1,932.126	20.53	0.6237	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			890.85460	697.796	20.64	0.3656	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,681.85460	2,006.796	20.64	0.6344	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			859.46140	673.429	20.75	0.3550	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,750.46140	2,082.429	20.75	0.6450	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,238.77750	1,014.125	20.46	0.4218	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,781.77750	2,086.125	20.46	0.5782	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,204.28740	984.889	20.54	0.4123	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,847.28740	2,156.889	20.54	0.5877	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,170.77300	957.577	20.64	0.4031	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			1,913.77300	2,229.577	20.64	0.5969	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			0.14750		0.15150			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14720		0.15140			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14650		0.15160			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14650		0.15220			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NGN / R	On	13/06/2016	Foreign Exchange Future			0.07500		0.07690			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.05450		0.05540			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05180		0.05230			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.05030		0.05090			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			10.36090		10.62810			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.51540		10.78670			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.66520		10.94010			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			10.80870		11.08860			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			0.09340	0.075	31.68	0.0006	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,618.19710	1,350.978	31.53	0.9994	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			0.09710	0.078	31.53	0.0006	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,638.18980	1,370.973	31.82	0.9994	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			0.08980	0.073	31.82	0.0006	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,628.19340	1,360.975	31.68	0.9994	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,366.86090	1,107.949	16.74	0.8893	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			40.16090	52.549	16.74	0.1107	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,357.60420	1,099.167	16.74	0.8871	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			40.90420	53.767	16.74	0.1129	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,348.36090	1,090.409	16.73	0.8850	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			41.66090	55.009	16.73	0.1150	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			604.67560	452.474	17.18	0.4707	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			514.57560	637.274	17.18	0.5293	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			599.90440	448.673	17.19	0.4678	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			519.80440	643.473	17.19	0.5322	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			595.15880	444.904	17.20	0.4650	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			525.05880	649.704	17.20	0.5350	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			692.65400	829.776	17.63	0.5378	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			677.03670	534.904	17.64	0.4599	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			698.43670	836.204	17.64	0.5401	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			685.63060	542.073	17.62	0.4644	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			687.03060	823.373	17.62	0.5356	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			681.25400	538.476	17.63	0.4622	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			1.36950		1.38550			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.38640		1.40260			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.40140		1.41790			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.41310		1.42980			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			655.00000	495.000		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			555.00000	395.000		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			455.00000	295.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			174.00000	336.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			26.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	136.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			74.00000	236.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			79.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	86.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			21.00000	186.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			179.00000	14.000		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			98.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	69.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			2.00000	169.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			102.00000	269.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.13640		1.13320			0.0000	0.00	0	13,410
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.14040		1.13710			0.0000	0.00	0	25
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.14430		1.14090			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.14840		1.14490			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,435
Total QUANTO € / \$												0.00	0	13,435
RAIN	On	13/06/2016	Foreign Exchange Future			26,419.98000		27,120.64000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			26,959.71000		27,674.42000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			27,466.74000		28,194.18000			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			10.99730		11.26400			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			11.19600		11.46800			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.38610		11.66280			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			1,074.68530	808.123	22.65	0.9928	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			0.68530	0.823	22.65	0.0072	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,064.71120	798.184	22.58	0.9923	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			0.71120	0.883	22.58	0.0077	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,054.73830	788.249	22.52	0.9917	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			0.73830	0.949	22.52	0.0083	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			361.23360	240.916	17.18	0.3605	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			513.23360	664.916	17.18	0.6395	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			357.36960	238.032	17.20	0.3571	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			519.36960	672.032	17.20	0.6429	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			353.53810	235.177	17.22	0.3538	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			525.53810	679.177	17.22	0.6462	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			534.88900	404.489	17.49	0.4125	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			682.08900	828.389	17.49	0.5875	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			530.97970	401.289	17.50	0.4100	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			688.17970	835.189	17.50	0.5900	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			527.09590	398.112	17.51	0.4076	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			694.29590	842.012	17.51	0.5924	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			5.12640		5.25150			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.10670		5.22940			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			5.09310		5.21570			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			492.04590	367.008	23.41	0.9894	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			0.54590	0.608	23.41	0.0106	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			482.08260	357.078	23.16	0.9882	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			0.58260	0.678	23.16	0.0118	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			472.12230	347.156	22.91	0.9868	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			0.62230	0.756	22.91	0.0132	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			154.29110	98.446	15.10	0.3639	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			194.89110	261.746	15.10	0.6361	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			163.10430	104.944	15.07	0.3813	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			183.70430	248.244	15.07	0.6187	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			158.65230	101.654	15.08	0.3725	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			189.25230	254.954	15.08	0.6275	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			209.35010	150.937	15.59	0.3917	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			283.65010	347.837	15.59	0.6083	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			205.28240	147.700	15.61	0.3855	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			289.58240	354.600	15.61	0.6145	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			201.27730	144.521	15.62	0.3794	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			295.57730	361.421	15.62	0.6206	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			1.40900		1.44740			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.34770		1.38410			0.0000	0.00	0	0
ZMW / R	On	19/12/2016	Foreign Exchange Future			1.26890		1.30390			0.0000	0.00	0	0
ZMW / R	On	13/03/2017	Foreign Exchange Future			1.22520		1.25650			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												9 548 404 857.72	608,004	1,328,693
Total Options												156 962 400.81	207,247	2,179,957
Grand Total:												9,705,367,258.53	815,251	3,508,650