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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/06/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 09/06/2016 Foreign Exchange Future			14.80680		14.72100			0.0000	3,908,995.20	264	0
\$ / R On 13/06/2016 Foreign Exchange Future			14.82750		14.72680			0.0000	3,370,439,025.00	227,310	273,296
\$ / R On 14/06/2016 Foreign Exchange Future			14.82160		14.72840			0.0000	0.00	0	0
\$ / R On 15/06/2016 Foreign Exchange Future			14.82410		14.73000			0.0000	0.00	0	0
\$ / R On 17/06/2016 Foreign Exchange Future			14.82920		14.73330			0.0000	0.00	0	0
\$ / R On 21/06/2016 Foreign Exchange Future			14.83930		14.74160			0.0000	0.00	0	0
\$ / R On 24/06/2016 Foreign Exchange Future			14.84850		14.75170			0.0000	0.00	0	0
\$ / R On 28/06/2016 Foreign Exchange Future			14.86090		14.76510			0.0000	0.00	0	0
\$ / R On 29/06/2016 Foreign Exchange Future			14.86400		14.76850			0.0000	0.00	0	0
\$ / R On 30/06/2016 Foreign Exchange Future			14.86710		14.77180			0.0000	0.00	0	1,013
\$ / R On 01/07/2016 Foreign Exchange Future			14.87020		14.77520			0.0000	0.00	0	0
\$ / R On 05/07/2016 Foreign Exchange Future			14.88260		14.78860			0.0000	0.00	0	0
\$ / R On 12/07/2016 Foreign Exchange Future			14.90420		14.81160			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			14.91320		14.82010			0.0000	0.00	0	370
\$ / R On 26/07/2016 Foreign Exchange Future			14.94570		14.85110			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			14.94870		14.85390			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			14.95160		14.85670			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			14.95460		14.85960			0.0000	13,982,551.00	935	1,841
\$ / R On 05/08/2016 Foreign Exchange Future			14.97520		14.87930			0.0000	0.00	0	1,900
\$ / R On 11/08/2016 Foreign Exchange Future			14.99300		14.89620			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			15.00480		14.90820			0.0000	0.00	0	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	16/08/2016	Foreign Exchange Future			15.00770		14.91120			0.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Future			15.01060		14.91420			0.0000	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Future			15.01360		14.91720			0.0000	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Future			15.02830		14.93230			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.03710		14.94130			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.04590		14.95030			0.0000	0.00	0	3,367
\$ / R	On	06/09/2016	Foreign Exchange Future			15.06940		14.97430			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.07530		14.98030			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.07820		14.98340			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.09000		14.99530			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.09600		15.00130			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.10800		15.01320			0.0000	4,603,377,384.00	304,698	544,880
\$ / R	On	28/09/2016	Foreign Exchange Future			15.13500		15.04000			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.21900		15.12340			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			15.25500		15.15910			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			15.28510		15.18880			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.31810		15.22160			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.36620		15.26940			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.38160		15.28460			0.0000	72,954,928.80	4,743	90,903
\$ / R	On	13/03/2017	Foreign Exchange Future			15.63990		15.54020			0.0000	2,345,985.00	150	13,170
\$ / R	On	19/06/2017	Foreign Exchange Future			15.92810		15.82320			0.0000	0.00	0	9,801
\$ / R	On	18/09/2017	Foreign Exchange Future			15.96970		15.86480			0.0000	0.00	0	1,670
\$ / R	On	18/12/2017	Foreign Exchange Future			16.01130		15.90630			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			16.05290		15.94790			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.12460		16.03180			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>8,067,008,869.00</b>	<b>538,100</b>	<b>945,411</b>
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,431.03060	1,516.800	22.00	1.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			0.03060	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,421.03100	1,506.800	22.00	1.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			0.03100	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,411.03140	1,496.800	22.00	1.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			0.03140	0.000	22.00	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,613.59620	1,512.730	31.42	0.9983	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			0.63300	0.443	30.14	0.0032	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,443.83300	1,342.943	30.14	0.9968	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			0.58760	0.394	30.36	0.0028	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,473.78760	1,372.894	30.36	0.9972	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			0.21670	0.139	33.70	0.0010	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,823.41670	1,722.639	33.70	0.9990	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			0.50490	0.312	30.82	0.0022	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,533.70490	1,432.812	30.82	0.9978	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			0.44680	0.268	31.12	0.0019	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			1,573.64680	1,472.768	31.12	0.9981	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			0.15670	0.109	35.02	0.0007	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			1,943.35670	1,842.609	35.02	0.9993	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	16.50	Call			0.24910	0.156	33.14	0.0011	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,773.44910	1,672.656	33.14	0.9989	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			0.22900	0.146	33.48	0.0010	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,803.42900	1,702.646	33.48	0.9990	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			0.08170	0.068	37.88	0.0004	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,203.28170	2,102.568	37.88	0.9996	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			0.17430	0.118	34.58	0.0008	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,903.37430	1,802.618	34.58	0.9992	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			0.16530	0.113	34.80	0.0008	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,923.36530	1,822.613	34.80	0.9992	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			0.06190	0.056	39.21	0.0004	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			2,323.26190	2,222.556	39.21	0.9996	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			0.10950	0.083	36.56	0.0006	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,083.30950	1,982.583	36.56	0.9994	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			0.08370	0.069	37.77	0.0005	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			2,193.28370	2,092.569	37.77	0.9995	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			0.02430	0.023	47.36	0.0001	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			3,063.22430	2,962.523	47.36	0.9999	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			0.07800	0.065	38.10	0.0004	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			2,223.27800	2,122.565	38.10	0.9996	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			0.06940	0.060	38.66	0.0004	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			2,273.26940	2,172.560	38.66	0.9996	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			0.07450	0.074	56.27	0.0003	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			3,423.27450	3,322.574	56.27	0.9997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			0.06050	0.055	39.32	0.0004	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,333.26050	2,232.555	39.32	0.9996	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			0.05660	0.053	39.65	0.0003	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			2,363.25660	2,262.553	39.65	0.9997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			0.20520	0.215	67.60	0.0008	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			3,873.40520	3,772.715	67.60	0.9992	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			0.04870	0.047	52.50	0.0002	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			3,273.24870	3,172.547	52.50	0.9998	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			0.05980	0.058	54.26	0.0003	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			3,343.25980	3,242.558	54.26	0.9997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			0.40570	0.437	77.67	0.0013	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			4,273.60570	4,172.937	77.67	0.9987	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			0.07850	0.078	56.78	0.0003	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,443.27850	3,342.578	56.78	0.9997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			0.16150	0.167	64.58	0.0006	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			3,753.36150	3,652.667	64.58	0.9994	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,566.83030	2,667.500	23.62	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			0.03030	0.000	23.62	0.0000	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,816.85710	1,917.500	27.69	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			0.05710	0.000	27.69	0.0000	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,726.86220	1,827.500	28.17	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			0.06220	0.000	28.17	0.0000	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,426.88560	1,527.527	29.80	0.9998	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			0.08560	0.027	29.80	0.0002	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,197.14800	1,297.646	28.85	0.9988	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			0.34800	0.146	28.85	0.0012	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,526.87640	1,627.507	29.26	0.9999	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			0.07640	0.007	29.26	0.0001	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,436.88460	1,537.524	29.75	0.9998	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			0.08460	0.024	29.75	0.0002	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			539.69260	634.022	24.14	0.9576	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			12.89260	6.522	24.14	0.0424	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,416.89100	1,517.531	29.86	0.9997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			0.09100	0.031	29.86	0.0003	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,227.09060	1,327.622	29.05	0.9990	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			0.29060	0.122	29.05	0.0010	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			333.07180	417.867	22.22	0.8810	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			36.27180	20.367	22.22	0.1190	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			731.86820	829.748	25.65	0.9843	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			5.06820	2.248	25.65	0.0157	0.00	0	32,394
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call			634.90490	731.419	24.97	0.9737	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put			8.10490	3.919	24.97	0.0263	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			275.80460	355.913	21.64	0.8407	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			49.00460	28.413	21.64	0.1593	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			493.01850	585.893	23.72	0.9465	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			16.21850	8.393	23.72	0.0535	0.00	0	28,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			358.60820	445.118	22.47	0.8953	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			31.80820	17.618	22.47	0.1047	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			113.99030	169.982	19.64	0.6172	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			127.19030	82.482	19.64	0.3828	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			316.36060	399.918	22.05	0.8705	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			39.56060	22.418	22.05	0.1295	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Call			308.10500	391.014	21.97	0.8649	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Put			41.30500	23.514	21.97	0.1351	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			89.70850	132.652	19.14	0.5409	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			162.90850	105.152	19.14	0.4591	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			160.81420	226.212	20.30	0.7072	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			94.01420	58.712	20.30	0.2928	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call			136.39370	197.241	19.97	0.6641	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put			109.59370	69.741	19.97	0.3359	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			47.02660	67.894	19.77	0.3374	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			280.22660	200.395	19.77	0.6626	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			108.71740	163.454	19.55	0.6050	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			131.91740	85.954	19.55	0.3950	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			96.94160	144.596	19.30	0.5671	0.00	0	23,510
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			150.14160	97.096	19.30	0.4329	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call			26.09860	38.045	21.10	0.2080	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put			399.29860	310.545	21.10	0.7920	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		73.64040	105.109	18.72	0.4731	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		196.84040	127.609	18.72	0.5269	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		53.23120	76.647	19.48	0.3716	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		256.43120	179.147	19.48	0.6284	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Call		3.39900	4.842	25.86	0.0313	0.00	0	35,521
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Put		876.59900	777.342	25.86	0.9687	0.00	0	2,509
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call		45.11310	65.187	19.86	0.3265	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put		288.31310	207.687	19.86	0.6735	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		39.80460	57.650	20.15	0.2953	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		313.00460	230.150	20.15	0.7047	0.00	0	34,400
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call		1.20490	1.176	28.34	0.0081	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put		1,204.40490	1,103.676	28.34	0.9919	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		13.77880	20.251	22.53	0.1191	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		536.97880	442.751	22.53	0.8809	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.50	Call		4.82560	7.209	24.91	0.0457	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.50	Put		778.02560	679.709	24.91	0.9543	0.00	0	66,500
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		0.75680	0.586	29.61	0.0041	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		1,373.95680	1,273.086	29.61	0.9959	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call		2.07400	2.523	26.99	0.0169	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put		1,025.27400	925.023	26.99	0.9831	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call		1.31420	1.333	28.11	0.0092	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put		1,174.51420	1,073.833	28.11	0.9908	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		0.54620	0.351	30.59	0.0025	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		1,503.74620	1,402.851	30.59	0.9975	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call		0.98950	0.880	28.86	0.0061	0.00	0	67,150
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put		1,274.18950	1,173.380	28.86	0.9939	0.00	0	44,105
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call		0.86370	0.717	29.24	0.0050	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put		1,324.06370	1,223.217	29.24	0.9950	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call		0.39620	0.230	31.42	0.0017	0.00	0	5,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call		1.07130	1.660	29.76	0.0096	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put		1,362.67130	1,270.060	29.76	0.9904	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call		255.69710	326.633	21.03	0.7857	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put		67.29710	45.033	21.03	0.2143	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	15.00	Call		47.74660	70.823	20.49	0.3131	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	15.00	Put		319.34660	249.223	20.49	0.6869	0.00	0	2,000
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call		217.07210	284.359	20.49	0.7146	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put		97.07210	70.259	20.49	0.2854	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.17	Call		37.91590	57.520	20.15	0.2276	143,801.00	2,500	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.17	Put		474.61590	398.320	20.15	0.7724	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Call		6.91290	9.720	20.78	0.0514	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Put		873.61290	780.519	20.78	0.9486	0.00	0	15,000
\$ / R	On	17/06/2016	Foreign Exchange Option	15.61	Call		6.72250	9.451	20.87	0.0499	23,627.25	2,500	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.61	Put		883.42250	790.251	20.87	0.9501	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	14.80	Call		137.60160	187.412	19.71	0.5327	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	14.80	Put		204.30160	158.212	19.71	0.4673	0.00	0	15,000
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call		301.02420	366.561	18.44	0.7207	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	21/06/2016	Foreign Exchange Option	14.56	Put		119.42420	87.261	18.44	0.2793	0.00	0	1,000
\$ / R	On	21/06/2016	Foreign Exchange Option	15.00	Call		104.19880	138.259	19.35	0.3861	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	15.00	Put		362.59880	298.959	19.35	0.6139	0.00	0	6,000
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call		2.85620	4.096	25.30	0.0154	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put		1,861.15620	1,765.596	25.30	0.9846	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		2.70230	3.873	25.45	0.0145	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		1,891.00230	1,795.373	25.45	0.9855	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		89.18190	115.161	20.00	0.3057	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		507.48190	436.661	20.00	0.6943	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		3.41380	4.920	23.03	0.0177	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		1,858.31380	1,764.020	23.03	0.9823	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		1.77410	2.503	25.03	0.0090	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		2,276.67410	2,181.604	25.03	0.9910	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		2,965.14720	3,060.941	28.47	0.9998	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		0.04720	0.041	28.47	0.0002	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		1,274.12590	1,368.242	21.88	0.9743	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		9.02590	7.342	21.88	0.0257	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call		353.12110	416.463	18.77	0.6798	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put		168.02110	135.563	18.77	0.3202	0.00	0	1,000
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call		284.90790	340.327	18.97	0.5954	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put		236.40790	196.327	18.97	0.4046	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call		569.02210	644.973	18.71	0.8171	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put		87.22210	67.873	18.71	0.1829	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Call		48.30520	59.745	20.73	0.1547	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Put		953.10520	869.545	20.73	0.8453	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Call		33.04950	40.456	20.91	0.1118	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Put		1,107.84950	1,020.256	20.91	0.8882	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call		396.54670	456.652	18.73	0.6585	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put		207.94670	174.052	18.73	0.3415	0.00	0	1,000
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Call		457.52880	522.161	18.66	0.7081	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Put		168.92880	139.561	18.66	0.2919	0.00	0	22,600
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call		113.57130	133.100	20.08	0.2541	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put		841.97130	768.900	20.08	0.7459	0.00	0	12,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call		434.46750	493.129	18.74	0.6442	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put		242.86750	208.929	18.74	0.3558	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call		242.79420	280.926	19.19	0.4489	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put		471.19420	416.726	19.19	0.5511	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call		351.70160	402.186	18.99	0.5537	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put		351.60160	308.986	18.99	0.4463	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		5.78650	5.629	24.08	0.0129	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		3,344.68650	3,249.929	24.08	0.9871	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		44.07960	49.750	21.64	0.0945	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		1,792.97960	1,704.050	21.64	0.9055	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,384.94370	1,473.505	18.20	0.9426	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		31.04370	24.804	18.20	0.0574	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		22.71550	24.724	22.33	0.0503	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	27/07/2016	Foreign Exchange Option	17.13	Put		2,298.81550	2,206.024	22.33	0.9497	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		14.77010	15.605	22.73	0.0332	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,610.87010	2,516.905	22.73	0.9668	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		3,055.36890	3,149.840	23.97	0.9972	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		1.46890	1.140	23.97	0.0028	0.00	0	250
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call		446.50110	500.633	18.83	0.5800	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put		369.80110	329.033	18.83	0.4200	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call		129.12440	147.103	20.52	0.2309	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put		1,129.52440	1,052.503	20.52	0.7691	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call		353.01640	395.360	19.20	0.4715	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put		573.71640	520.160	19.20	0.5285	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call		391.44800	437.408	19.04	0.5062	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put		512.14800	462.208	19.04	0.4938	0.00	0	5,000
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		2,208.86120	2,303.806	20.32	0.9777	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		12.66120	10.806	20.32	0.0223	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		249.42430	280.171	19.79	0.3523	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		873.22430	807.171	19.79	0.6477	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		88.36780	98.916	21.49	0.1451	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put		1,790.16780	1,704.116	21.49	0.8549	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call		202.76700	227.347	20.20	0.2899	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put		1,101.56700	1,029.647	20.20	0.7101	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call		201.01290	225.193	20.26	0.2856	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put		1,126.81290	1,054.593	20.26	0.7144	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call		43.14810	47.360	22.67	0.0744	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put		2,518.94810	2,426.760	22.67	0.9256	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call		173.81870	194.611	20.55	0.2518	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put		1,266.61870	1,191.011	20.55	0.7482	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call		144.26090	160.859	21.00	0.2083	3,217,188.00	20,000	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put		1,521.96090	1,442.559	21.00	0.7917	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		35.94770	38.968	23.43	0.0582	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		3,024.64770	2,931.868	23.43	0.9418	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		3,145.90530	3,240.948	21.99	0.9926	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		4.60530	3.848	21.99	0.0074	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		1,505.59510	1,592.845	18.12	0.9081	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		64.29510	55.745	18.12	0.0919	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		43.92170	47.929	23.10	0.0703	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		2,802.62170	2,710.829	23.10	0.9297	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call		448.50190	493.587	19.02	0.4901	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put		638.20190	587.687	19.02	0.5099	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		1,378.23530	1,460.048	17.88	0.8693	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		103.93530	90.648	17.88	0.1307	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		57.58450	62.944	23.02	0.0840	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		2,823.28450	2,733.544	23.02	0.9160	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		54.91440	59.956	23.11	0.0804	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		2,880.61440	2,790.556	23.11	0.9196	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		1,548.11860	1,634.160	17.92	0.9010	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			73.81860	64.760	17.92	0.0990	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,321.72920	1,402.025	17.93	0.8527	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			121.42920	106.725	17.93	0.1473	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			86.19310	94.895	22.39	0.1200	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,405.89310	2,319.595	22.39	0.8800	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			0.00000	186.209	21.23	0.2141	22,531.30	121	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			0.00000	1,608.009	21.23	0.7859	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			59.79680	65.252	23.12	0.0851	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,876.39680	2,787.052	23.12	0.9149	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,561.08830	1,647.483	18.03	0.8974	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			77.68830	69.283	18.03	0.1026	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call			0.00000	607.827	18.86	0.5407	80,840.99	133	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put			0.00000	529.627	18.86	0.4593	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			39.25200	38.857	24.67	0.0509	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,753.95200	3,658.857	24.67	0.9491	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			597.32470	649.794	18.79	0.5576	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			552.02470	509.794	18.79	0.4424	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,773.61160	1,861.414	18.28	0.9181	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			62.31160	55.414	18.28	0.0819	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,764.54040	1,852.247	18.27	0.9170	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			63.24040	56.247	18.27	0.0830	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,755.48100	1,843.090	18.26	0.9159	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			64.18100	57.090	18.26	0.0841	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call			1,054.66480	1,126.146	18.09	0.7568	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put			241.46480	218.146	18.09	0.2432	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			750.53770	808.968	18.54	0.6287	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			437.33770	400.968	18.54	0.3713	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,770.32710	1,857.674	18.19	0.9140	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			67.12710	59.674	18.19	0.0860	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,434.17150	1,514.346	17.91	0.8601	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			120.97150	106.346	17.91	0.1399	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			386.96330	422.890	19.74	0.3994	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			973.76330	914.890	19.74	0.6006	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			863.16140	926.150	18.31	0.6818	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			349.96140	318.150	18.31	0.3182	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			805.41540	866.127	18.42	0.6554	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			392.21540	358.127	18.42	0.3446	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			219.96710	240.909	20.96	0.2536	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,566.76710	1,492.909	20.96	0.7464	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			602.82320	654.474	18.87	0.5485	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			589.62320	546.474	18.87	0.4515	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call			417.12430	455.273	19.59	0.4225	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put			903.92430	847.274	19.59	0.5775	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			175.77300	192.920	21.43	0.2100	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,822.57300	1,744.920	21.43	0.7900	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call			358.86850	392.660	19.90	0.3772	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	15.70	Put		1,045.66850	984.660	19.90	0.6228	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		235.05280	257.449	20.81	0.2681	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,491.85280	1,419.449	20.81	0.7319	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		135.98740	149.023	21.91	0.1683	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,122.78740	2,041.023	21.91	0.8317	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		196.97720	215.725	21.20	0.2310	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,693.77720	1,617.725	21.20	0.7690	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call		178.46150	195.878	21.41	0.2127	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put		1,805.26150	1,727.878	21.41	0.7873	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		32.08770	30.413	26.41	0.0378	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		4,568.88770	4,472.413	26.41	0.9622	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call		170.52460	187.139	21.49	0.2047	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		1,857.32460	1,779.139	21.49	0.7953	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		151.09760	165.710	21.71	0.1845	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		1,997.89760	1,917.710	21.71	0.8155	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		1,779.34840	1,866.795	18.20	0.9151	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		66.14840	58.795	18.20	0.0849	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		93.82130	102.353	22.60	0.1210	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,580.62130	2,494.353	22.60	0.8790	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		81.10170	88.256	22.88	0.1059	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,767.90170	2,680.256	22.88	0.8941	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		1,833.72650	1,921.748	18.26	0.9215	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		60.52650	53.748	18.26	0.0785	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		1,788.38190	1,875.927	18.21	0.9162	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		65.18190	57.927	18.21	0.0838	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		70.42200	73.418	23.65	0.0854	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,280.42200	3,188.418	23.65	0.9146	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		65.39300	67.423	23.98	0.0785	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,435.39300	3,342.423	23.98	0.9215	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		3,246.63660	3,341.573	20.20	0.9890	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		6.63660	6.574	20.20	0.0110	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,639.62100	1,723.953	18.07	0.8843	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		99.62100	88.953	18.07	0.1157	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,751.03700	1,833.005	18.01	0.8716	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		127.63700	114.005	18.01	0.1284	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		94.84740	97.063	24.55	0.0954	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,741.44740	3,648.063	24.55	0.9046	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		92.13770	94.026	24.72	0.0924	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,818.73770	3,725.026	24.72	0.9076	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,332.29310	3,427.675	19.10	0.9867	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		8.89310	8.675	19.10	0.0133	0.00	0	250
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		381.67520	408.300	20.95	0.3258	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		1,582.57520	1,513.300	20.95	0.6742	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		844.05330	897.861	18.99	0.5896	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		634.95330	592.861	18.99	0.4104	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		394.44140	421.995	20.86	0.3348	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	07/11/2016	Foreign Exchange Option	16.30	Put			1,535.34140	1,466.995	20.86	0.6652	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			622.85230	664.150	19.86	0.4647	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			1,034.05230	979.050	19.86	0.5353	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			281.81660	301.137	21.98	0.2445	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			2,183.01660	2,106.037	21.98	0.7555	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			2,032.69190	2,117.729	17.73	0.8972	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			103.89190	92.629	17.73	0.1028	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,432.50080	3,528.542	18.01	0.9851	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			10.90080	10.442	18.01	0.0149	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,874.86560	1,954.199	17.76	0.8637	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			153.26560	136.099	17.76	0.1363	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			121.24600	123.582	25.52	0.1037	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,299.64600	4,205.482	25.52	0.8963	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,669.35720	2,759.311	16.41	0.9571	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			39.95720	33.111	16.41	0.0429	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,660.15950	2,750.010	16.42	0.9563	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			40.75950	33.810	16.42	0.0437	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,650.97390	2,740.721	16.43	0.9556	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			41.57390	34.521	16.43	0.0444	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,078.03760	2,158.405	17.73	0.8777	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			143.43760	126.805	17.73	0.1223	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,580.40740	1,652.478	18.17	0.7819	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			295.80740	270.878	18.17	0.2181	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,118.91500	2,200.054	17.68	0.8840	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			120.59060	105.924	17.61	0.1062	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,072.87810	5,979.787	26.19	0.9468	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			20.64100	22.152	26.19	0.0217	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,746.04100	7,650.552	26.19	0.9783	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,497.03000	3,593.418	17.55	0.9839	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			12.43000	11.818	17.55	0.0161	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,185.19060	2,267.524	17.61	0.8938	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,687.83400	5,595.661	26.19	0.9351	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			68.38690	72.968	26.19	0.0618	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,783.78690	5,691.368	26.19	0.9382	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,127.14160	2,208.431	17.67	0.8853	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			132.54160	116.831	17.67	0.1147	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			57.47810	61.387	26.19	0.0532	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,117.18930	5,026.754	26.19	0.9134	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			98.42140	104.791	26.19	0.0842	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,173.82140	5,083.191	26.19	0.9158	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			1.66550	1.801	26.19	0.0022	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,657.06550	11,560.201	26.19	0.9978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			72.43400	77.261	26.19	0.0649	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,789.04830	4,699.860	26.19	0.8980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			115.06940	122.396	26.19	0.0960	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,910.46940	4,820.796	26.19	0.9040	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		59.52000	63.556	26.19	0.0549	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		6,014.92000	5,921.956	26.19	0.9451	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		101.78930	108.354	26.19	0.0866	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		4,557.21530	4,469.038	26.19	0.8857	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		137.99760	146.610	26.19	0.1117	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		4,603.39760	4,515.010	26.19	0.8883	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		76.70360	81.789	26.19	0.0682	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		5,592.10360	5,500.189	26.19	0.9318	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		123.64830	131.460	26.19	0.1020	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		3,895.81320	3,803.820	24.90	0.8590	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		173.13630	177.467	25.20	0.1348	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		4,038.53630	3,945.867	25.20	0.8652	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		110.06590	117.107	26.19	0.0925	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		4,985.46590	4,895.507	26.19	0.9075	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		141.81530	150.638	26.19	0.1143	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		3,377.65630	3,288.621	23.82	0.8324	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		186.10120	191.639	24.69	0.1458	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		3,791.50120	3,700.039	24.69	0.8542	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		133.54050	141.906	26.19	0.1087	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		4,658.94050	4,570.306	26.19	0.8913	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		180.41320	185.420	24.90	0.1410	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		3,016.31120	2,930.768	23.08	0.8086	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		237.69680	248.017	23.13	0.1885	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		3,053.09680	2,966.417	23.13	0.8115	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		168.57270	172.479	25.40	0.1309	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		4,133.97270	4,040.879	25.40	0.8691	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		212.25630	220.221	23.82	0.1676	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		2,686.82470	2,605.581	22.60	0.7789	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		245.87370	259.071	23.00	0.1959	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		2,961.27370	2,877.471	23.00	0.8041	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		181.42440	186.527	24.87	0.1418	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		3,876.82440	3,784.927	24.87	0.8582	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		240.91120	252.368	23.08	0.1914	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put		2,521.59030	2,442.110	22.36	0.7618	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		304.82780	322.248	22.37	0.2372	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		2,530.22780	2,450.649	22.37	0.7628	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		214.93590	223.151	23.74	0.1699	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		3,340.33590	3,251.551	23.74	0.8301	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		281.42470	297.181	22.60	0.2211	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		2,025.96300	1,953.004	21.61	0.7000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call		393.21800	416.764	21.66	0.2954	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put		2,058.61800	1,985.164	21.66	0.7046	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call		243.36830	255.694	23.04	0.1937	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put		2,988.76830	2,904.094	23.04	0.8063	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call		306.19030	323.710	22.36	0.2382	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		1,849.16450	1,779.083	21.32	0.6733	0.00	0	6,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			429.48590	455.464	21.41	0.3180	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,904.88590	1,833.864	21.41	0.6820	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call			285.17540	301.199	22.57	0.2237	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put			2,660.57540	2,579.599	22.57	0.7763	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			400.56300	424.604	21.61	0.3000	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,677.35820	1,609.781	21.02	0.6446	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			478.38090	507.139	21.11	0.3474	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,723.78090	1,655.539	21.11	0.6526	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			391.40800	414.829	21.67	0.2942	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,066.80800	1,993.229	21.67	0.7058	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			443.76450	470.683	21.32	0.3267	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,327.96500	1,267.461	20.36	0.5762	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			557.72160	591.068	20.64	0.3934	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,473.12160	1,409.468	20.64	0.6066	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			415.71390	440.773	21.50	0.3095	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,961.11390	1,889.173	21.50	0.6905	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			491.95820	521.381	21.02	0.3554	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,188.57230	1,131.709	20.08	0.5441	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call			669.99480	709.903	20.09	0.4542	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put			1,195.39480	1,138.303	20.09	0.5458	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call			473.89950	502.489	21.14	0.3448	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put			1,739.29950	1,670.889	21.14	0.6552	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			612.56500	649.061	20.36	0.4238	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			993.14680	941.639	19.69	0.4928	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			751.91130	796.201	19.78	0.4949	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,037.31130	984.601	19.78	0.5051	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			508.15120	538.555	20.92	0.3649	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,623.55120	1,556.955	20.92	0.6351	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			673.17230	713.309	20.08	0.4559	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			814.85410	768.991	19.33	0.4385	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			895.06060	946.052	19.34	0.5597	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			820.46060	774.452	19.34	0.4403	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call			654.35740	693.183	20.16	0.4460	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put			1,229.75740	1,171.583	20.16	0.5540	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			777.74680	823.239	19.69	0.5072	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			660.75220	619.302	19.00	0.3842	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,001.01870	1,055.481	19.08	0.6026	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			696.41870	653.881	19.08	0.3974	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call			713.00130	755.444	19.92	0.4760	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put			1,108.40130	1,053.844	19.92	0.5240	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			899.45410	950.591	19.33	0.5615	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			528.12200	491.137	18.68	0.3311	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,144.35090	1,203.233	18.76	0.6556	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			559.75090	521.633	18.76	0.3444	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			816.15580	863.393	19.56	0.5250	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			931.55580	881.793	19.56	0.4750	0.00	0	31,590

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,035.35220	1,090.902	19.00	0.6158	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put			357.85520	330.066	18.27	0.2521	0.00	0	125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call			1,422.44000	1,491.219	18.29	0.7427	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put			367.84000	339.619	18.29	0.2573	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			991.39120	1,045.548	19.10	0.5988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			706.79120	663.948	19.10	0.4012	0.00	0	28,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,182.72200	1,242.737	18.68	0.6689	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			173.41370	154.373	17.86	0.1424	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,801.59050	1,877.831	18.01	0.8289	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			216.99050	196.231	18.01	0.1711	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,091.31170	1,148.594	18.87	0.6366	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			606.71170	566.994	18.87	0.3634	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call			1,442.45520	1,511.666	18.27	0.7479	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			134.31500	118.454	17.68	0.1160	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,110.70510	2,191.691	17.69	0.8828	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			136.10510	120.091	17.69	0.1172	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,256.72860	1,318.870	18.53	0.6934	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			472.12860	437.270	18.53	0.3066	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,958.01370	2,035.973	17.86	0.8576	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,005.45790	1,053.737	19.92	0.5258	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,165.25790	1,113.837	19.92	0.4742	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			990.46110	1,038.155	19.97	0.5201	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,190.26110	1,138.255	19.97	0.4799	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			625.65940	656.413	21.51	0.3627	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,085.45940	2,016.513	21.51	0.6373	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			382.80340	399.891	23.14	0.2378	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,272.60340	3,189.991	23.14	0.7622	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,142.36130	1,195.269	19.50	0.5758	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			962.16130	915.369	19.50	0.4242	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			326.17780	336.195	23.88	0.2029	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,785.97780	3,696.295	23.88	0.7971	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			297.94750	305.871	24.50	0.1847	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,137.74750	4,045.971	24.50	0.8153	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			683.23680	716.898	21.19	0.3901	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,893.03680	1,826.998	21.19	0.6099	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,146.65480	1,199.706	19.49	0.5773	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			956.45480	909.806	19.49	0.4227	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			149.62930	157.411	26.09	0.1020	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,029.42930	5,937.511	26.09	0.8980	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			381.55270	398.565	23.15	0.2371	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,281.35270	3,198.665	23.15	0.7629	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,199.42820	1,254.206	19.34	0.5956	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			889.22820	844.306	19.34	0.4044	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,150.96440	1,204.153	19.48	0.5788	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			950.76440	904.253	19.48	0.4212	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call			1,301.71190	1,353.706	19.97	0.5586	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	19/06/2017	Foreign Exchange Option	15.78	Put			1,258.51190	1,205.606	19.97	0.4414	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			660.49630	687.198	22.60	0.3244	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			2,987.29630	2,909.098	22.60	0.6756	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			466.04090	475.983	24.52	0.2318	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,352.84090	4,257.883	24.52	0.7682	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,411.43430	1,467.132	19.65	0.5922	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,098.23430	1,049.032	19.65	0.4078	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,407.19560	1,462.756	19.66	0.5909	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,103.99560	1,054.656	19.66	0.4091	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,402.97060	1,458.388	19.67	0.5896	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,109.77060	1,060.288	19.67	0.4104	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			2,988.41010	3,077.731	17.16	0.8952	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			165.21010	149.631	17.16	0.1048	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,706.67350	1,774.268	19.03	0.6721	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			773.47350	736.168	19.03	0.3279	0.00	0	1,297
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			986.15180	1,030.064	21.84	0.4140	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,491.35180	2,430.364	21.84	0.5860	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			983.71210	1,027.529	21.85	0.4132	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,498.91210	2,437.830	21.85	0.5868	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			981.27990	1,025.003	21.86	0.4123	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,506.47990	2,445.303	21.86	0.5877	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,158.54490	1,211.172	21.83	0.4386	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,562.24490	2,509.872	21.83	0.5614	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,163.80310	1,216.616	21.81	0.4402	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,547.50310	2,495.316	21.81	0.5598	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,161.17420	1,213.894	21.82	0.4394	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,554.87420	2,502.594	21.82	0.5606	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,252.52890	1,310.794	21.99	0.4404	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,814.62890	2,767.894	21.99	0.5596	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,257.73020	1,316.162	21.98	0.4418	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,799.83020	2,753.262	21.98	0.5582	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,255.12620	1,313.479	21.98	0.4411	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,807.22620	2,760.579	21.98	0.5589	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,359.96410	1,416.616	22.14	0.4442	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,038.16410	3,002.016	22.14	0.5558	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,365.04900	1,421.903	22.12	0.4455	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,023.24900	2,987.303	22.12	0.5545	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,362.50350	1,419.238	22.13	0.4449	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,030.70350	2,994.638	22.13	0.5551	0.00	0	0
<b>Total \$ / R Option</b>												<b>3,487,988.54</b>	<b>25,254</b>	<b>2,009,347</b>
<b>Total \$ / R</b>												<b>8,070,496,857.54</b>	<b>563,354</b>	<b>2,954,758</b>
\$ / R	MAXI	On	13/06/2016	Foreign Exchange Future		14.82750		14.72680			0.0000	1,779,300.00	120	491
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Future		15.10800		15.01320			0.0000	1,888,500.00	125	497
\$ / R	MAXI	On	19/12/2016	Foreign Exchange Future		15.38160		15.28460			0.0000	46,144.80	3	72

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/03/2017	Foreign Exchange Future				15.63990		15.54020			0.0000	0.00	0	51
<b>Total \$ / R MAXI Future</b>												<b>3,713,944.80</b>	<b>248</b>	<b>1,111</b>
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			128,700.21170	138,758.476	29.45	0.9993	0.00	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			20.21170	8.476	29.45	0.0007	0.00	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			127,701.47870	137,759.001	29.39	0.9993	0.00	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			21.47870	9.001	29.39	0.0007	0.00	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			126,702.82200	136,759.558	29.32	0.9992	0.00	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			22.82200	9.558	29.32	0.0008	0.00	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			60,734.59510	65,922.098	18.86	0.5511	0.00	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			58,414.59510	54,122.098	18.86	0.4489	0.00	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			60,282.31570	65,447.393	18.87	0.5485	0.00	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			58,962.31570	54,647.393	18.87	0.4515	0.00	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			59,848.92990	64,975.413	18.88	0.5458	0.00	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			59,528.92990	55,175.413	18.88	0.4542	0.00	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			99,381.60350	104,798.657	19.03	0.6008	0.00	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			69,921.60350	65,638.657	19.03	0.3992	0.00	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			98,908.82890	104,308.757	19.04	0.5990	0.00	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			70,448.82890	66,148.757	19.04	0.4010	0.00	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			98,438.07160	103,820.469	19.06	0.5971	0.00	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			70,978.07160	66,660.469	19.06	0.4029	0.00	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			62,565.93920	65,641.264	21.51	0.3627	0.00	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			208,545.93920	201,651.264	21.51	0.6373	0.00	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			62,347.80670	65,411.592	21.52	0.3616	0.00	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			209,327.80670	202,421.592	21.52	0.6384	0.00	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			62,784.98300	65,871.371	21.50	0.3637	0.00	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			207,764.98300	200,881.371	21.50	0.6363	0.00	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>3,713,944.80</b>	<b>248</b>	<b>1,111</b>
£ / R	On	13/06/2016	Foreign Exchange Future			21.46450		21.43470			0.0000	232,911,289.50	10,851	41,936
£ / R	On	08/09/2016	Foreign Exchange Future			21.83560		21.81690			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			21.88500		21.86700			0.0000	299,386,800.00	13,680	59,428
£ / R	On	19/12/2016	Foreign Exchange Future			22.29960		22.28130			0.0000	0.00	0	152
£ / R	On	13/03/2017	Foreign Exchange Future			22.69680		22.67760			0.0000	0.00	0	51
£ / R	On	25/04/2017	Foreign Exchange Future			22.90530		22.88570			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			23.14560		23.12140			0.0000	0.00	0	9,525
£ / R	On	18/12/2017	Foreign Exchange Future			23.26410		23.24190			0.0000	0.00	0	520
<b>Total £ / R Future</b>												<b>532,298,089.50</b>	<b>24,531</b>	<b>111,685</b>
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		955.99050	981.775	24.39	0.9666	0.00	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		11.29050	7.275	24.39	0.0334	0.00	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		946.35500	972.027	24.33	0.9655	0.00	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		11.65500	7.527	24.33	0.0345	0.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			936.73070	962.287	24.26	0.9643	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			12.03070	7.787	24.26	0.0357	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			0.04280	0.052	34.09	0.0003	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			2,865.34280	2,835.552	34.09	0.9997	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			0.08160	0.087	57.67	0.0003	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			5,065.38160	5,035.587	57.67	0.9997	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,230.09000	1,242.521	20.75	0.6319	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			613.19000	606.921	20.75	0.3681	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			724.18090	733.756	21.11	0.4500	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,119.55200	4,101.807	23.11	0.9199	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,157.28090	1,148.156	21.11	0.5500	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			720.37760	729.936	21.11	0.4483	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,163.47760	1,154.336	21.11	0.5517	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			716.59060	726.129	21.12	0.4467	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,169.69060	1,160.529	21.12	0.5533	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			86.45200	87.407	23.11	0.0801	0.00	0	12,264
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			534.83260	542.574	21.28	0.3485	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,677.83260	1,667.574	21.28	0.6515	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			153.04830	155.930	22.72	0.1256	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			3,586.04830	3,570.930	22.72	0.8744	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			695.09630	703.896	20.97	0.4229	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			388.28650	383.731	20.39	0.2560	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			1,328.09630	1,318.896	20.97	0.5771	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			540.32150	548.111	21.26	0.3512	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,663.32150	1,653.111	21.26	0.6488	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			537.56860	545.334	21.27	0.3499	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,670.56860	1,660.334	21.27	0.6501	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			1,745.28650	1,758.731	20.39	0.7440	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,127.97470	1,138.559	19.99	0.4874	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,486.67470	1,478.959	19.99	0.5126	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,124.08710	1,134.655	19.99	0.4862	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,492.78710	1,485.055	19.99	0.5138	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			599.57320	607.182	21.21	0.3007	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			47.70100	45.261	20.54	0.0328	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			101.56810	97.606	18.65	0.0693	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,709.80510	1,722.255	19.36	0.6404	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			838.50510	832.655	19.36	0.3596	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			991.81180	1,001.799	20.21	0.4444	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,720.51180	1,712.199	20.21	0.5556	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,199.00100	5,214.861	20.54	0.9672	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,778.27320	2,767.582	21.21	0.6993	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			253.11720	256.424	22.79	0.1451	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,911.81720	4,896.824	22.79	0.8549	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,131.87420	1,142.475	19.98	0.4886	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,480.57420	1,472.875	19.98	0.5114	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			3,972.86810	3,987.206	18.65	0.9307	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	23.75	Call			1,139.40300	1,152.195	20.16	0.4323	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,211.80300	2,205.395	20.16	0.5677	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,136.20070	1,148.981	20.17	0.4314	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,218.60070	2,212.181	20.17	0.5686	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,142.61390	1,155.418	20.15	0.4332	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,205.01390	2,198.618	20.15	0.5668	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,260.30780	1,273.762	20.12	0.4407	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,354.60780	2,348.462	20.12	0.5593	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			908.60000	884.400		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			918.60000	894.400		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			898.60000	874.400		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1,536.15360	1,556.251	20.02	0.4241	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			3,444.25360	3,442.151	20.02	0.5759	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1,533.40950	1,553.502	20.03	0.4235	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			3,451.50950	3,449.402	20.03	0.5765	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			1,538.89210	1,559.006	20.02	0.4247	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			3,436.99210	3,434.907	20.02	0.5753	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>46,732</b>
<b>Total £ / R</b>												<b>532,298,089.50</b>	<b>24,531</b>	<b>158,417</b>
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13922		0.13804			0.0000	0.00	0	4,804
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14233		0.14119			0.0000	0.00	0	1,183
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14545		0.14428			0.0000	0.00	0	6,041
¥ / R	On	13/03/2017	Foreign Exchange Future			0.14847		0.14727			0.0000	0.00	0	104
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15194		0.15066			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>12,132</b>
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			0.00140	0.001	33.10	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			804.29850	922.639	22.16	0.9985	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			0.59850	0.139	22.16	0.0015	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,803.70110	2,922.500	23.56	1.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.00110	0.000	23.56	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,803.70140	1,922.501	33.10	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,122.30600	3,236.059	19.56	0.9945	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			3.00600	2.659	19.56	0.0055	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,143.57070	2,250.890	17.90	0.9679	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			24.27070	17.490	17.90	0.0321	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,268.11450	1,356.571	18.29	0.8379	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			148.81450	123.171	18.29	0.1621	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00010	0.000	28.01	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,572.20010	26,455.400	28.01	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00010	0.000	28.01	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,572.20010	27,455.400	28.01	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.000	28.01	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,572.20000	28,455.400	28.01	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,398.75470	1,468.885	19.74	0.6656	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			672.05470	621.584	19.74	0.3344	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			969.46210	1,023.912	21.21	0.5148	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,242.76210	1,176.612	21.21	0.4852	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			677.81230	717.904	22.58	0.3890	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,951.11230	1,870.604	22.58	0.6110	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			996.74510	1,047.274	22.47	0.4550	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,931.14510	1,853.374	22.47	0.5450	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			759.39930	798.661	23.67	0.3639	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,693.79930	2,604.761	23.67	0.6361	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,334.95250	1,399.514	21.34	0.5665	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,269.35250	1,205.614	21.34	0.4335	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>12,132</b>
€ / R	On	13/06/2016	Foreign Exchange Future			16.78860		16.78490			0.0000	353,248,932.60	21,041	89,134
€ / R	On	30/06/2016	Foreign Exchange Future			16.83970		16.84310			0.0000	0.00	0	74
€ / R	On	19/09/2016	Foreign Exchange Future			17.16210		17.16930			0.0000	429,430,066.20	25,022	44,966
€ / R	On	19/12/2016	Foreign Exchange Future			17.53130		17.53880			0.0000	0.00	0	12,558
€ / R	On	13/03/2017	Foreign Exchange Future			17.88700		17.89370			0.0000	0.00	0	4,000
€ / R	On	19/06/2017	Foreign Exchange Future			18.29130		18.29450			0.0000	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Future			18.38070		18.38680			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>782,678,998.80</b>	<b>46,063</b>	<b>150,732</b>
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			1,087.13460	1,090.606	28.38	0.9884	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			2.23460	2.006	28.38	0.0116	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			832.28750	835.358	27.00	0.9645	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			4.73220	4.563	27.98	0.0248	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,009.83220	1,005.963	27.98	0.9752	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,525.14490	1,528.813	30.64	0.9986	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			0.24490	0.213	30.64	0.0014	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,535.13240	1,538.802	30.69	0.9987	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			0.04620	0.057	46.05	0.0003	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			3,065.14620	3,061.457	46.05	0.9997	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			235.59070	233.514	20.09	0.6779	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			80.69070	74.914	20.09	0.3221	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,584.90000	2,588.600	28.91	1.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			279.75220	273.510	20.38	0.7177	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			7.38750	6.758	27.00	0.0355	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			64.65220	62.110	20.38	0.2823	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			0.00000	0.000	28.91	0.0000	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,545.12060	1,548.791	30.74	0.9988	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			0.22060	0.191	30.74	0.0012	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			0.23240	0.202	30.69	0.0013	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Call			69.22040	67.062	20.76	0.1563	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Put			956.12040	957.362	20.76	0.8437	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,283.02020	2,275.485	19.73	0.9145	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			73.72020	73.385	19.73	0.0855	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			786.19820	782.741	19.40	0.5572	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			616.89820	620.641	19.40	0.4428	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,301.38280	2,293.834	19.76	0.9162	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			72.08280	71.734	19.76	0.0838	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,292.19670	2,284.656	19.75	0.9153	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			72.89670	72.556	19.75	0.0847	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,314.01380	1,309.121	19.25	0.6300	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			675.21380	677.821	19.25	0.3700	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,265.90570	1,261.336	19.32	0.6154	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			717.10570	720.036	19.32	0.3846	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			183.43830	185.093	24.83	0.1267	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			726.60840	729.610	19.34	0.3878	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			256.94530	258.518	23.12	0.1755	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,544.63830	4,553.793	24.83	0.8733	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,614.74230	1,608.202	19.04	0.7092	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			475.94230	476.902	19.04	0.2908	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,518.14530	3,527.218	23.12	0.8245	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,260.64590	1,256.112	19.33	0.6138	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			721.84590	724.812	19.33	0.3862	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,255.40840	1,250.910	19.34	0.6122	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			949.77040	951.397	20.71	0.4391	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,746.07040	1,754.397	20.71	0.5609	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			946.58790	948.238	20.71	0.4380	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,752.88790	1,761.238	20.71	0.5620	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			943.41630	945.095	20.72	0.4369	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,759.71630	1,768.095	20.72	0.5631	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			2,076.23020	2,084.128	21.00	0.5483	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1,177.02260	1,181.668	20.99	0.4536	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			2,062.52260	2,070.368	20.99	0.5464	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1,173.87560	1,178.544	20.99	0.4526	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			2,069.37560	2,077.244	20.99	0.5474	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1,170.73020	1,175.428	21.00	0.4517	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1,312.06810	1,326.263	21.43	0.4527	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,405.26810	2,425.563	21.43	0.5473	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1,317.98950	1,332.168	21.41	0.4543	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,391.18950	2,411.468	21.41	0.5457	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1,315.02080	1,329.216	21.42	0.4535	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,398.22080	2,418.516	21.42	0.5465	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>36,098</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total € / R</b>												<b>782,678,998.80</b>	<b>46,063</b>	<b>186,830</b>
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.02230		10.99410			0.0000	540,092.70	49	7,033
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.19230		11.16800			0.0000	8,416,609.60	752	5,837
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.36080		11.33560			0.0000	284,020.00	25	1,054
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.52230		11.49590			0.0000	0.00	0	4,735
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.70210		11.67280			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.70400		11.67600			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>9,240,722.30</b>	<b>826</b>	<b>18,659</b>
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			894.27160	922.417	27.82	0.9987	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			0.17160	0.117	27.82	0.0013	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			914.24690	942.401	28.04	0.9989	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			0.14690	0.101	28.04	0.0011	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			904.25880	932.409	27.93	0.9988	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			0.15880	0.109	27.93	0.0012	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,019.61400	1,038.917	15.42	0.8786	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			61.61400	56.617	15.42	0.1214	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,036.93350	1,056.370	15.43	0.8831	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			58.93350	54.070	15.43	0.1169	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,028.26160	1,047.632	15.42	0.8809	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			60.26160	55.332	15.42	0.1191	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			231.50360	220.345	15.36	0.2684	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			890.07410	904.060	15.35	0.7289	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			234.47410	223.260	15.35	0.2711	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			904.16060	918.258	15.36	0.7343	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			228.56060	217.458	15.36	0.2657	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			897.10360	911.145	15.36	0.7316	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			922.10940	909.019	16.37	0.5754	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			464.42930	477.878	16.35	0.4291	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			908.52930	895.578	16.35	0.5709	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			461.20680	474.586	16.36	0.4268	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			915.30680	902.286	16.36	0.5732	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			458.00940	471.319	16.37	0.4246	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			607.34160	626.974	16.53	0.4617	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			994.54160	984.874	16.53	0.5383	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			603.92570	623.508	16.54	0.4598	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			1,001.12570	991.408	16.54	0.5402	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			610.78080	630.459	16.52	0.4636	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			987.98080	978.359	16.52	0.5364	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			675.45860	695.967	16.94	0.4569	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,169.45860	1,161.967	16.94	0.5431	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			672.10410	692.556	16.95	0.4552	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,176.10410	1,168.556	16.95	0.5448	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			668.76560	689.162	16.96	0.4536	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,182.76560	1,175.162	16.96	0.5464	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
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>9,240,722.30</b>	<b>826</b>	<b>18,659</b>
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.65450		11.60960			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.87590		11.83620			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			12.09380		12.05290			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			12.30160		12.25910			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			740.40650	784.938	25.58	0.9955	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			0.80650	0.438	25.58	0.0045	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			730.46920	774.971	25.48	0.9952	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			0.86920	0.471	25.48	0.0048	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			720.53660	765.007	25.38	0.9949	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			0.93660	0.507	25.38	0.0051	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			199.63620	207.991	16.11	0.3280	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			743.43620	712.091	16.11	0.6720	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			197.18540	205.414	16.13	0.3248	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			750.98540	719.514	16.13	0.6752	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			194.76050	202.865	16.15	0.3216	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			758.56050	726.965	16.15	0.6784	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			381.23550	390.842	16.34	0.4056	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			858.33550	827.042	16.34	0.5944	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			387.31370	397.124	16.31	0.4106	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			844.41370	813.324	16.31	0.5894	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			384.26140	393.969	16.32	0.4081	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			851.36140	820.169	16.32	0.5919	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			515.55340	528.821	16.64	0.4350	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			986.45340	957.221	16.64	0.5650	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			512.38930	525.566	16.65	0.4329	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			993.28930	963.966	16.65	0.5671	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			509.24440	522.331	16.66	0.4309	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			1,000.14440	970.731	16.66	0.5691	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	13/06/2016	Foreign Exchange Future			15.37520		15.35120			0.0000	77,952,264.00	5,070	16
CHF / R	On	19/09/2016	Foreign Exchange Future			15.74220		15.72800			0.0000	167,906,305.20	10,666	5,008
CHF / R	On	19/12/2016	Foreign Exchange Future			16.10910		16.09420			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			16.46110		16.44430			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>245,858,569.20</b>	<b>15,736</b>	<b>5,024</b>
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			962.61360	986.607	27.13	0.9905	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 Option	14.39	Put			1.41360	1.407	27.13	0.0095	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			952.69320	976.686	27.06	0.9900	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			1.49320	1.486	27.06	0.0100	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			942.77720	966.769	27.00	0.9895	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			1.57720	1.569	27.00	0.0105	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			340.07930	349.155	20.41	0.3308	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,212.07930	1,206.955	20.41	0.6692	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			337.66500	346.696	20.42	0.3289	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,219.66500	1,214.496	20.42	0.6711	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			335.27060	344.257	20.44	0.3270	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,227.27060	1,222.057	20.44	0.6730	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			703.17110	713.521	20.63	0.4344	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,308.97110	1,304.421	20.63	0.5656	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			709.58130	719.989	20.61	0.4374	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,295.38130	1,290.889	20.61	0.5626	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			706.37120	716.748	20.62	0.4359	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,302.17120	1,297.648	20.62	0.5641	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			944.46010	959.219	21.31	0.4591	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,570.16010	1,568.119	21.31	0.5409	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			950.99420	965.800	21.29	0.4615	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,556.69420	1,554.700	21.29	0.5385	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			947.72130	962.503	21.30	0.4603	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,563.42130	1,561.403	21.30	0.5397	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>245,858,569.20</b>	<b>15,736</b>	<b>5,024</b>
CNH / R	On	13/06/2016	Foreign Exchange Future			2.25340		2.24210			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.28820		2.27860			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.31950		2.30920			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.34540		2.33580			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>230</b>
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			250.26050	319.048	19.03	0.7033	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			129.26050	85.048	19.03	0.2967	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			395.69720	481.435	20.48	0.8206	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			74.69720	47.435	20.48	0.1794	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			319.68670	397.646	19.75	0.7681	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			98.68670	63.646	19.75	0.2319	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,052.87580	1,979.982	19.28	0.7322	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			320.18140	342.013	19.35	0.2557	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,134.18140	2,060.014	19.35	0.7443	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			302.47940	323.081	19.43	0.2441	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,216.47940	2,141.081	19.43	0.7559	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			338.87580	361.982	19.28	0.2678	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,311.74300	2,239.928	19.55	0.6447	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Call			756.13250	789.736	19.43	0.3757	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			2,164.13250	2,094.736	19.43	0.6243	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			729.48130	761.864	19.49	0.3654	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			2,237.48130	2,166.865	19.49	0.6346	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			703.74300	734.928	19.55	0.3553	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			1,003.59760	1,033.261	19.75	0.3968	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			2,545.59760	2,479.261	19.75	0.6032	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			975.95280	1,004.703	19.80	0.3883	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			2,617.95280	2,550.703	19.80	0.6117	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			1,032.01330	1,062.615	19.69	0.4054	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,474.01330	2,408.615	19.69	0.5946	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>230</b>
DKK / R	On	13/06/2016	Foreign Exchange Future			2.26220		2.26070			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.31410		2.31390			0.0000	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Future			2.36550		2.36550			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			1,609.41750	1,624.055	30.02	0.9914	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			2.41750	2.055	30.02	0.0086	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			1,808.09240	1,822.916	30.48	0.9959	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			1.09240	0.917	30.48	0.0041	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			1,708.63420	1,723.380	30.25	0.9941	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			1.63420	1.380	30.25	0.0059	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			646.74480	637.887	19.58	0.3974	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,407.74480	1,396.886	19.58	0.6026	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			614.06040	604.961	19.62	0.3823	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,475.06040	1,463.961	19.62	0.6177	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			583.73270	574.371	19.69	0.3676	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,544.73270	1,533.370	19.69	0.6324	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			977.65700	960.461	20.30	0.4133	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			2,022.65700	2,005.461	20.30	0.5867	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			946.81650	929.451	20.36	0.4032	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			2,091.81650	2,074.451	20.36	0.5968	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			916.90730	899.393	20.43	0.3932	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			2,161.90730	2,144.393	20.43	0.6068	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	13/06/2016	Foreign Exchange Future			1.91060		1.89750			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.94890		1.93670			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.98500		1.97260			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.01820		2.00540			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
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			0.45530	0.564	35.45	0.0027	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			2,225.45530	2,094.564	35.45	0.9973	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			0.37040	0.460	36.19	0.0022	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			2,325.37040	2,194.460	36.19	0.9978	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			0.30320	0.378	36.94	0.0018	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			2,425.30320	2,294.378	36.94	0.9982	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			258.16880	283.974	20.76	0.2383	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,091.16880	1,994.974	20.76	0.7617	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			243.68610	268.118	20.89	0.2268	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,176.68610	2,079.118	20.89	0.7732	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			230.06360	253.188	21.03	0.2159	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,263.06360	2,164.188	21.03	0.7841	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			623.25370	660.631	20.49	0.3568	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,097.25370	2,010.631	20.49	0.6432	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			600.71780	636.632	20.60	0.3461	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,174.71780	2,086.632	20.60	0.6539	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			579.07450	613.575	20.71	0.3358	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,253.07450	2,163.575	20.71	0.6642	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			896.78580	941.919	20.40	0.4048	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,242.78580	2,159.919	20.40	0.5952	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			871.11930	914.926	20.49	0.3954	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,317.11930	2,232.926	20.49	0.6046	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			846.27470	888.786	20.58	0.3863	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,392.27470	2,306.785	20.58	0.6137	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	13/06/2016	Foreign Exchange Future			0.14660		0.14560			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14680		0.14570			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14680		0.14570			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14770		0.14660			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
NGN / R	On	13/06/2016	Foreign Exchange Future			0.07440		0.07390			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.05470		0.05420			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05170		0.05140			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.05000		0.04960			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,085</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>11,085</b>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.57770		10.33220			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.72790		10.48380			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.87650		10.63050			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			11.01930		10.77240			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			0.00020	0.019	43.16	0.0002	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,322.20020	1,567.719	42.90	0.9998	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			0.00020	0.019	42.90	0.0002	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,342.20020	1,587.719	43.42	0.9998	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			0.00020	0.019	43.42	0.0002	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,332.20020	1,577.719	43.16	0.9998	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,076.41650	1,300.941	16.98	0.9259	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			52.61650	33.041	16.98	0.0741	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,067.64710	1,291.548	16.95	0.9247	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			53.84710	33.648	16.95	0.0753	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,058.90100	1,282.167	16.91	0.9234	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			55.10100	34.267	16.91	0.0766	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			429.33020	530.576	16.42	0.5319	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			648.83020	504.076	16.42	0.4681	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			425.64060	525.943	16.43	0.5289	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			655.14060	509.443	16.43	0.4711	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			421.97920	521.342	16.43	0.5258	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			661.47920	514.842	16.43	0.4742	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			843.36640	700.855	17.18	0.4896	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			512.26020	616.076	17.19	0.5080	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			849.86020	706.776	17.19	0.4920	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			519.29850	624.258	17.17	0.5128	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			836.89850	694.958	17.17	0.4872	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			515.76640	620.155	17.18	0.5104	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	13/06/2016	Foreign Exchange Future			1.36560		1.36280			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.38180		1.37970			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.39670		1.39460			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.40840		1.40570			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			428.00000	456.000		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			328.00000	356.000		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			228.00000	256.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	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			403.00000	382.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			203.00000	182.000		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			303.00000	282.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			154.00000	133.000		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			254.00000	233.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			54.00000	33.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			143.00000	116.000		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			243.00000	216.000		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			343.00000	316.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.13230		1.13980			0.0000	15,183,010.70	13,409	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.13600		1.14360			0.0000	15,231,488.00	13,408	13,435
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.13980		1.14750			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.14370		1.15140			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>30,414,498.70</b>	<b>26,817</b>	<b>13,435</b>
<b>Total QUANTO € / \$</b>												<b>30,414,498.70</b>	<b>26,817</b>	<b>13,435</b>
RAIN	On	13/06/2016	Foreign Exchange Future			26,212.56000		26,119.49000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			26,729.44000		26,651.90000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			27,230.64000		27,149.95000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	13/06/2016	Foreign Exchange Future			10.97130		10.93320			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.16230		11.13020			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.34820		11.31640			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			743.85410	781.687	26.78	0.9960	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			0.65410	0.387	26.78	0.0040	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			733.90740	771.719	26.68	0.9957	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	13/06/2016	Foreign Exchange Option	10.20	Put			0.70740	0.419	26.68	0.0043	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			723.96480	761.753	26.58	0.9953	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			0.76480	0.453	26.58	0.0047	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			209.22420	218.871	16.97	0.3434	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			699.02420	676.571	16.97	0.6566	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			206.59900	216.125	16.99	0.3401	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			706.39900	683.825	16.99	0.6599	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			204.00400	213.413	17.00	0.3368	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			713.80400	691.113	17.00	0.6632	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			367.68650	377.074	17.25	0.3992	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			861.28650	838.874	17.25	0.6008	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			364.67310	373.986	17.26	0.3967	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			868.27310	845.786	17.26	0.6033	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			361.67950	370.922	17.27	0.3943	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			875.27950	852.722	17.27	0.6057	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	13/06/2016	Foreign Exchange Future			5.11440		5.10440			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.09140		5.08550			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			5.08360		5.07490			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			344.69940	354.676	27.35	0.9942	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			0.29940	0.276	27.35	0.0058	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			334.75440	344.725	27.15	0.9932	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			0.35440	0.325	27.15	0.0068	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			324.81910	334.783	26.95	0.9921	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			0.41910	0.383	26.95	0.0079	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			86.67600	88.947	14.92	0.3454	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			271.17600	267.547	14.92	0.6546	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			92.68540	95.098	14.88	0.3629	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			257.18540	253.698	14.88	0.6371	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			89.63920	91.980	14.90	0.3541	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			264.13920	260.580	14.90	0.6459	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			139.31360	142.758	15.39	0.3822	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			354.41360	349.158	15.39	0.6178	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			136.16660	139.607	15.41	0.3760	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			361.26660	356.007	15.41	0.6240	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			133.31760	136.514	15.42	0.3698	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			368.41760	362.914	15.42	0.6302	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 13/06/2016 Foreign Exchange Future			1.38440		1.38260			0.0000	0.00	0	0
ZMW / R On 19/09/2016 Foreign Exchange Future			1.32930		1.32850			0.0000	0.00	0	0
ZMW / R On 19/12/2016 Foreign Exchange Future			1.28100		1.27950			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.23630		1.23150			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>									<b>9 671 213 692.30</b>	<b>652,321</b>	<b>1,270,770</b>
<b>Total Options</b>									<b>3 487 988.54</b>	<b>25,254</b>	<b>2,092,177</b>
<b>Grand Total:</b>									<b>9,674,701,680.84</b>	<b>677,575</b>	<b>3,362,947</b>