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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/06/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/06/2016 Foreign Exchange Future			15.08250		15.11320			0.0000	2,789,327,385.00	184,938	0
\$ / R On 14/06/2016 Foreign Exchange Future			15.06690		15.11320			0.0000	0.00	0	0
\$ / R On 15/06/2016 Foreign Exchange Future			15.06690		15.11170			0.0000	0.00	0	0
\$ / R On 17/06/2016 Foreign Exchange Future			15.06840		15.11680			0.0000	0.00	0	0
\$ / R On 21/06/2016 Foreign Exchange Future			15.07840		15.12710			0.0000	0.00	0	0
\$ / R On 24/06/2016 Foreign Exchange Future			15.08650		15.13600			0.0000	0.00	0	0
\$ / R On 28/06/2016 Foreign Exchange Future			15.09920		15.14860			0.0000	0.00	0	0
\$ / R On 29/06/2016 Foreign Exchange Future			15.10230		15.15170			0.0000	0.00	0	0
\$ / R On 30/06/2016 Foreign Exchange Future			15.10550		15.15490			0.0000	0.00	0	1,013
\$ / R On 01/07/2016 Foreign Exchange Future			15.10870		15.15800			0.0000	0.00	0	0
\$ / R On 05/07/2016 Foreign Exchange Future			15.12130		15.17060			0.0000	0.00	0	0
\$ / R On 12/07/2016 Foreign Exchange Future			15.14350		15.19270			0.0000	0.00	0	0
\$ / R On 15/07/2016 Foreign Exchange Future			15.15300		15.20200			0.0000	0.00	0	370
\$ / R On 26/07/2016 Foreign Exchange Future			15.18570		15.23530			0.0000	0.00	0	0
\$ / R On 27/07/2016 Foreign Exchange Future			15.18870		15.23830			0.0000	0.00	0	2,110
\$ / R On 28/07/2016 Foreign Exchange Future			15.19170		15.24130			0.0000	0.00	0	265
\$ / R On 29/07/2016 Foreign Exchange Future			15.19460		15.24430			0.0000	0.00	0	1,841
\$ / R On 05/08/2016 Foreign Exchange Future			15.21550		15.26540			0.0000	0.00	0	1,900
\$ / R On 11/08/2016 Foreign Exchange Future			15.23330		15.28360			0.0000	0.00	0	0
\$ / R On 15/08/2016 Foreign Exchange Future			15.24520		15.29560			0.0000	0.00	0	105
\$ / R On 16/08/2016 Foreign Exchange Future			15.24820		15.29860			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/08/2016	Foreign Exchange Future			15.25120		15.30160			0.0000	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Future			15.25420		15.30460			0.0000	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Future			15.26910		15.31940			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.27810		15.32840			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.28710		15.33730			0.0000	0.00	0	3,367
\$ / R	On	06/09/2016	Foreign Exchange Future			15.31100		15.36110			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.31700		15.36700			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.32000		15.37000			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.33190		15.38190			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.33790		15.38800			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.35020		15.40020			0.0000	715,703,075.00	46,625	600,393
\$ / R	On	28/09/2016	Foreign Exchange Future			15.37780		15.42780			0.0000	0.00	0	900
\$ / R	On	26/10/2016	Foreign Exchange Future			15.46370		15.51370			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			15.50060		15.55050			0.0000	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Future			15.53130		15.58110			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.56500		15.61490			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.61410		15.66390			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.62980		15.67960			0.0000	67,661,404.20	4,329	103,207
\$ / R	On	13/03/2017	Foreign Exchange Future			15.89400		15.94310			0.0000	0.00	0	12,670
\$ / R	On	19/06/2017	Foreign Exchange Future			16.19760		16.24220			0.0000	1,571,167.20	97	155,289
\$ / R	On	18/09/2017	Foreign Exchange Future			16.24080		16.28480			0.0000	0.00	0	1,670
\$ / R	On	18/12/2017	Foreign Exchange Future			16.28400		16.32750			0.0000	0.00	0	70
\$ / R	On	19/03/2018	Foreign Exchange Future			16.32720		16.37010			0.0000	0.00	0	70
\$ / R	On	18/06/2018	Foreign Exchange Future			16.38800		16.43650			0.0000	0.00	0	70
<b>Total \$ / R Future</b>												<b>3,574,263,031.40</b>	<b>235,989</b>	<b>885,820</b>
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			0.46710	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,087.26710	1,117.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			0.06050	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,436.86050	1,467.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			0.32900	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,147.12900	1,177.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			0.26040	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			1,187.06040	1,217.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			0.04290	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			1,556.84290	1,587.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			0.08090	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,386.88090	1,417.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			0.06800	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,416.86800	1,447.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			0.03670	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,816.83670	1,847.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			0.04430	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,516.84430	1,547.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			0.04360	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,536.84360	1,567.500	30.40	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			0.03510	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			1,936.83510	1,967.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			0.03910	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,696.83910	1,727.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			0.03690	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,806.83690	1,837.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			0.03250	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,676.83250	2,707.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			0.03640	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,836.83640	1,867.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			0.03570	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,886.83570	1,917.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			0.03830	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			3,036.83830	3,067.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			0.03490	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,946.83490	1,977.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			0.03460	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,976.83460	2,007.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			0.09860	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			3,486.89860	3,517.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			0.03330	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,886.83330	2,917.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			0.03370	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,956.83370	2,987.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			0.18770	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			3,886.98770	3,917.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			0.04020	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,056.84020	3,087.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			0.07880	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			3,366.87880	3,397.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,953.20000	2,922.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			0.00000	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,203.20000	2,172.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			0.00000	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,113.20000	2,082.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			0.00000	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,813.20040	1,782.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			0.00040	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,583.21540	1,552.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			0.01540	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,913.20000	1,882.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			0.00000	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,823.20030	1,792.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			0.00030	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			913.71710	882.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			0.51710	0.000	30.40	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	13/06/2016	Foreign Exchange Option	13.31	Call			1,803.20040	1,772.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			0.00040	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,613.21000	1,582.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			0.01000	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			684.95390	652.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			1.75390	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,113.40490	1,082.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			0.20490	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call			1,013.52250	982.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put			0.32250	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			615.86810	582.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			2.66810	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			863.85960	832.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			0.65960	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			714.66630	682.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			1.46630	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			384.47340	342.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			11.27340	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			665.17680	632.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			1.97680	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Call			655.29880	622.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Put			2.09880	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			329.28150	282.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			16.08150	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			460.18590	422.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			6.98590	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call			422.07910	382.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put			8.87910	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			193.44980	122.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			40.24980	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			375.16430	332.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			11.96430	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			347.49240	302.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			14.29240	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call			97.65480	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put			84.45480	17.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			284.74080	232.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			21.54080	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			217.24110	152.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			34.04110	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Call			9.57940	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Put			496.37940	517.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			185.73700	112.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			42.53700	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			163.31220	82.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			50.11220	0.000	30.40	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	13/06/2016	Foreign Exchange Option	15.93	Call			2.22040	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			819.02040	847.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			48.21790	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			185.01790	167.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.50	Call			14.91970	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.50	Put			401.71970	417.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			0.83580	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			987.63580	1,017.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			5.13130	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			641.93130	667.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			2.63200	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			789.43200	817.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			0.39200	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,117.19200	1,147.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			1.48860	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			888.28860	917.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			1.11630	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			937.91630	967.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			0.20600	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,227.00600	1,257.500	30.40	1.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			0.55640	0.000	30.40	0.0000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,057.35640	1,087.500	30.40	1.0000	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			2.68950	0.542	47.96	0.0046	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			979.48950	1,023.642	47.96	0.9954	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call			583.62040	531.947	39.12	0.9598	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put			10.42040	5.047	39.12	0.0402	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	15.00	Call			187.94420	134.900	31.16	0.6106	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	15.00	Put			74.74420	68.000	31.16	0.3894	0.00	0	2,000
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call			522.92510	475.890	33.53	0.8949	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put			21.22510	18.990	33.53	0.1051	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.17	Call			146.59980	110.345	24.69	0.4024	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.17	Put			199.79980	211.945	24.69	0.5976	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Call			33.15700	23.791	27.26	0.1149	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Put			516.35700	555.391	27.26	0.8851	0.00	0	15,000
\$ / R	On	17/06/2016	Foreign Exchange Option	15.61	Call			31.86570	22.896	27.32	0.1111	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.61	Put			525.06570	564.496	27.32	0.8889	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	14.80	Call			375.24200	331.384	26.18	0.7484	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	14.80	Put			58.44200	62.984	26.18	0.2516	0.00	0	15,000
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call			594.48100	547.356	20.76	0.8757	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put			27.38100	28.956	20.76	0.1243	0.00	0	1,000
\$ / R	On	21/06/2016	Foreign Exchange Option	15.00	Call			272.62310	233.487	21.59	0.5711	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	15.00	Put			145.52310	155.087	21.59	0.4289	0.00	0	6,000
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call			7.79780	5.188	26.79	0.0204	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			1,481.79780	1,528.688	26.79	0.9796	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			7.29430	4.851	26.94	0.0191	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,511.29430	1,558.351	26.94	0.9809	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		221.32230	191.400	22.03	0.4502	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		255.32230	274.900	22.03	0.5498	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		9.24480	6.835	23.89	0.0251	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		1,480.64480	1,527.635	23.89	0.9749	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		4.36400	3.275	26.13	0.0120	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		1,895.76400	1,944.075	26.13	0.9880	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		3,348.63170	3,299.203	29.50	1.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		0.03170	0.003	29.50	0.0000	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		1,652.42890	1,603.175	25.50	0.9858	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		3.82890	3.975	25.50	0.0142	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call		631.44720	588.897	20.61	0.8047	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put		62.84720	69.697	20.61	0.1953	0.00	0	1,000
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call		532.99470	494.212	20.84	0.7289	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put		101.29470	111.911	20.84	0.2711	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call		896.70900	849.847	20.80	0.8959	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put		31.80900	34.347	20.80	0.1041	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Call		115.69540	102.412	22.53	0.2367	0.00	0	0
\$ / R	On	01/07/2016	Foreign Exchange Option	15.68	Put		637.69540	673.712	22.53	0.7633	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Call		83.37470	72.953	22.88	0.1795	0.00	0	18,400
\$ / R	On	01/07/2016	Foreign Exchange Option	15.85	Put		775.37470	814.253	22.88	0.8205	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call		664.49740	626.323	20.29	0.7670	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put		93.89740	105.023	20.29	0.2330	0.00	0	1,000
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Call		742.75460	702.495	20.19	0.8082	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.50	Put		72.15460	81.195	20.19	0.1918	0.00	0	22,600
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Call		219.74780	207.932	21.63	0.3470	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.54	Put		567.04780	604.432	21.63	0.6530	0.00	0	12,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call		696.23520	661.597	20.15	0.7414	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put		123.53520	138.097	20.15	0.2586	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call		428.68950	405.017	20.68	0.5584	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put		275.98950	301.517	20.68	0.4416	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call		581.01710	553.004	20.48	0.6542	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put		199.01710	220.005	20.48	0.3458	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		9.33020	9.669	25.22	0.0206	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		2,964.03020	3,013.969	25.22	0.9794	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		84.07530	83.178	23.16	0.1400	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		1,448.77530	1,497.478	23.16	0.8600	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,754.82130	1,707.023	20.01	0.9583	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		16.52130	18.323	20.01	0.0417	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		44.03550	43.996	23.91	0.0796	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		1,935.73550	1,985.296	23.91	0.9204	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		28.52870	28.818	24.33	0.0547	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,240.22870	2,290.118	24.33	0.9453	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		3,439.05460	3,389.661	26.08	0.9977	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		0.75460	0.961	26.08	0.0023	0.00	0	250
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call		684.84190	658.903	20.08	0.6645	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put		223.54190	247.203	20.08	0.3355	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Call			224.13360	218.669	21.82	0.3035	0.00	0	0
\$ / R	On	29/07/2016	Foreign Exchange Option	15.86	Put			839.83360	884.069	21.82	0.6965	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			546.48350	529.339	20.37	0.5545	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			381.08350	413.839	20.37	0.4455	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			600.06030	580.763	20.26	0.5884	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			334.66030	365.263	20.26	0.4116	0.00	0	5,000
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,591.63500	2,542.456	22.07	0.9819	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			8.03500	9.156	22.07	0.0181	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			392.97110	384.227	20.89	0.4285	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			629.37110	670.927	20.89	0.5715	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			147.35950	146.799	22.62	0.1935	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,461.75950	1,511.599	22.62	0.8065	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			320.71380	314.684	21.23	0.3585	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			832.11380	876.484	21.23	0.6415	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			317.15600	311.330	21.29	0.3532	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			855.55600	900.130	21.29	0.6468	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			73.17750	73.931	23.85	0.1050	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,161.57750	2,212.731	23.85	0.8950	0.00	0	0
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Call			275.91680	271.470	21.57	0.3151	0.00	0	5,000
\$ / R	On	18/08/2016	Foreign Exchange Option	16.01	Put			981.31680	1,027.270	21.57	0.6849	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Call			228.19690	225.449	21.96	0.2636	0.00	0	0
\$ / R	On	23/08/2016	Foreign Exchange Option	16.31	Put			1,218.79690	1,266.349	21.96	0.7364	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			59.19050	59.900	24.52	0.0816	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,660.79050	2,711.800	24.52	0.9184	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,531.19470	3,481.109	23.16	0.9943	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			2.79470	3.009	23.16	0.0057	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,867.71620	1,822.235	19.38	0.9281	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			39.31620	44.135	19.38	0.0719	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			72.22050	72.802	24.17	0.0972	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,443.82050	2,494.702	24.17	0.9028	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			647.46380	630.810	19.89	0.5602	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			450.16380	483.710	19.89	0.4398	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,721.64780	1,678.625	18.63	0.9001	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			60.54780	67.625	18.63	0.0999	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			91.80810	91.822	23.97	0.1122	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,470.70810	2,520.822	23.97	0.8878	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			87.62470	87.698	24.06	0.1077	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,526.52470	2,576.698	24.06	0.8923	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,906.49210	1,861.769	18.95	0.9225	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			45.39210	50.769	18.95	0.0775	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,657.07540	1,616.017	18.57	0.8872	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			70.07540	79.017	18.57	0.1128	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			135.49770	134.719	23.31	0.1555	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,068.49770	2,117.719	23.31	0.8445	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Call			254.52480	251.317	22.03	0.2637	0.00	0	121
\$ / R	On	09/09/2016	Foreign Exchange Option	16.50	Put			1,384.52480	1,431.317	22.03	0.7363	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call		94.63800	94.542	24.06	0.1130	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put		2,524.63800	2,574.542	24.06	0.8870	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call		1,917.83370	1,873.423	18.93	0.9203	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put		47.83370	53.423	18.93	0.0797	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Call		775.40250	756.109	19.61	0.6054	0.00	0	133
\$ / R	On	09/09/2016	Foreign Exchange Option	15.00	Put		405.40250	436.109	19.61	0.3946	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		55.02580	56.668	25.58	0.0686	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		3,383.12580	3,434.768	25.58	0.9314	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		820.43820	799.917	19.44	0.6207	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		388.53820	418.017	19.44	0.3793	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		2,136.71380	2,090.325	19.09	0.9367	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		38.71380	42.426	19.09	0.0633	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		2,127.30050	2,080.982	19.08	0.9359	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		39.30050	43.082	19.08	0.0641	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		2,117.89600	2,071.647	19.06	0.9350	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		39.89600	43.747	19.06	0.0650	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Call		0.00000	1,477.933	18.59	0.8423	1,477,933.10	1,000	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.00	Put		0.00000	127.733	18.59	0.1577	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call		1,063.83940	1,036.303	18.96	0.7120	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put		263.63940	286.103	18.96	0.2880	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		2,132.00680	2,086.005	18.95	0.9334	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		41.80680	45.805	18.95	0.0666	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		1,773.64380	1,731.263	18.56	0.8907	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		73.44380	81.063	18.56	0.1093	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Call		0.00000	655.685	19.90	0.5332	1,311,369.60	2,000	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.30	Put		0.00000	605.485	19.90	0.4668	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Call		1,355.19800	1,321.110	18.71	0.8029	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.20	Put		154.99800	170.910	18.71	0.1971	0.00	0	2,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		1,132.92070	1,103.692	18.89	0.7360	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		232.72070	253.492	18.89	0.2640	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Call		508.88320	498.541	20.54	0.4370	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.70	Put		808.68320	848.341	20.54	0.5630	0.00	0	325
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		998.44040	973.616	19.09	0.6869	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		298.24040	323.416	19.09	0.3131	0.00	0	2,240
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		822.24690	802.341	19.50	0.6099	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		422.04690	452.141	19.50	0.3901	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		319.91840	314.879	21.63	0.3041	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,279.71840	1,324.679	21.63	0.6959	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Call		584.56460	572.098	20.21	0.4839	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.50	Put		684.36460	721.898	20.21	0.5161	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call		545.53150	534.164	20.37	0.4601	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put		745.33150	783.964	20.37	0.5399	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		259.29310	255.847	22.14	0.2558	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		1,519.09310	1,565.647	22.14	0.7442	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Call		412.22510	404.532	21.02	0.3721	0.00	0	201
\$ / R	On	19/09/2016	Foreign Exchange Option	16.00	Put		1,012.02510	1,054.332	21.02	0.6279	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			340.77890	335.170	21.47	0.3201	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,210.57890	1,254.970	21.47	0.6799	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			204.45220	202.058	22.70	0.2092	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,804.25220	1,851.858	22.70	0.7908	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			287.97710	283.792	21.88	0.2791	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,397.77710	1,443.592	21.88	0.7209	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Call			262.94210	259.402	22.11	0.2588	0.00	0	635
\$ / R	On	19/09/2016	Foreign Exchange Option	16.64	Put			1,502.74210	1,549.201	22.11	0.7412	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			42.18990	44.527	27.40	0.0513	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,191.98990	4,244.327	27.40	0.9487	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			252.15730	248.889	22.21	0.2499	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			1,551.95730	1,598.689	22.21	0.7501	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			225.59220	222.977	22.48	0.2275	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,685.39220	1,732.777	22.48	0.7725	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,141.38250	2,095.310	18.96	0.9342	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			41.18250	45.110	18.96	0.0658	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			142.86450	141.910	23.43	0.1541	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,242.66450	2,291.710	23.43	0.8459	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			123.97790	123.412	23.72	0.1362	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,423.77790	2,473.212	23.72	0.8638	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,197.80860	2,151.324	19.02	0.9394	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			37.60860	41.124	19.02	0.0606	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,150.76740	2,104.624	18.97	0.9351	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			40.56740	44.424	18.97	0.0649	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			101.57040	101.343	24.39	0.1093	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,923.77040	2,973.543	24.39	0.8907	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			91.62500	91.541	24.62	0.0997	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,073.82500	3,123.741	24.62	0.9003	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,633.40750	3,583.678	21.37	0.9905	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			5.60750	5.878	21.37	0.0095	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,990.43180	1,946.982	18.76	0.9087	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			62.63180	69.182	18.76	0.0913	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,095.03340	2,052.995	18.47	0.8971	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			81.33340	89.295	18.47	0.1029	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			121.81620	122.184	24.89	0.1142	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,378.11620	3,428.484	24.89	0.8858	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			117.95060	118.410	25.06	0.1107	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,454.25060	3,504.710	25.06	0.8893	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,721.14290	3,671.356	20.05	0.9886	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			7.44290	7.656	20.05	0.0114	0.00	0	250
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			504.54320	496.500	21.31	0.3702	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,314.04320	1,355.900	21.31	0.6298	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			1,075.34780	1,053.459	19.37	0.6390	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			474.84780	502.858	19.37	0.3610	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			521.19070	512.536	21.22	0.3798	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,270.69070	1,311.936	21.22	0.6202	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Call			803.06410	788.862	20.22	0.5132	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	15.60	Put			821.96410	857.562	20.22	0.4868	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Call			374.89610	369.721	22.37	0.2815	0.00	0	9,615
\$ / R	On	17/11/2016	Foreign Exchange Option	17.09	Put			1,883.79610	1,928.421	22.37	0.7185	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Call			2,383.54310	2,340.090	17.87	0.9204	0.00	0	0
\$ / R	On	17/11/2016	Foreign Exchange Option	13.26	Put			62.44310	68.791	17.87	0.0796	0.00	0	9,615
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,824.29100	3,774.703	18.96	0.9867	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			9.39100	9.704	18.96	0.0133	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,211.57280	2,171.023	17.98	0.8902	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			96.67280	106.023	17.98	0.1098	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			148.07400	148.131	25.67	0.1195	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,933.17400	3,983.131	25.67	0.8805	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,045.45650	2,998.323	16.62	0.9678	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			21.55650	24.223	16.62	0.0322	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,035.94020	2,988.859	16.64	0.9672	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			22.04020	24.759	16.64	0.0328	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,026.43170	2,979.405	16.65	0.9666	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			22.53170	25.305	16.65	0.0334	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,422.87120	2,380.131	17.96	0.9006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			93.27120	100.331	17.96	0.0994	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			1,891.52210	1,857.639	18.59	0.8133	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			211.92210	227.839	18.59	0.1867	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,466.37520	2,423.010	17.90	0.9062	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			77.09010	82.590	17.81	0.0852	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,701.79170	5,751.177	26.83	0.9341	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			30.66690	30.710	26.83	0.0283	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,361.06690	7,410.910	26.83	0.9717	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,890.48050	3,840.781	18.42	0.9856	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			10.88050	10.981	18.42	0.0144	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,536.69010	2,492.390	17.81	0.9148	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,321.80880	5,370.959	26.83	0.9205	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			96.01610	95.432	26.83	0.0759	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,416.41610	5,465.632	26.83	0.9241	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,475.11840	2,431.630	17.89	0.9073	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			85.51840	91.830	17.89	0.0927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			81.39170	80.977	26.83	0.0659	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,760.48280	4,809.133	26.83	0.8957	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			135.68090	134.591	26.83	0.1015	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,816.08090	4,864.791	26.83	0.8985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			2.74940	2.807	26.83	0.0032	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,263.14940	11,313.007	26.83	0.9968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			101.40880	100.759	26.83	0.0795	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,436.60090	4,487.103	26.83	0.8785	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			157.36270	155.975	26.83	0.1148	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,557.76270	4,606.175	26.83	0.8852	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			84.13950	83.694	26.83	0.0678	0.00	0	5,700

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	Put			5,644.53950	5,693.894	26.83	0.9322	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			140.08280	138.933	26.83	0.1043	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,197.84440	4,248.193	26.33	0.8700	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			175.09070	175.671	26.43	0.1282	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,245.49070	4,295.871	26.43	0.8718	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			107.08050	106.361	26.83	0.0832	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,227.48050	5,276.561	26.83	0.9168	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			166.20090	166.903	26.83	0.1215	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,537.40630	3,587.140	24.95	0.8408	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			207.37100	207.462	25.24	0.1521	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,677.77100	3,727.662	25.24	0.8479	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			150.86600	149.569	26.83	0.1109	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,631.26600	4,679.769	26.83	0.8891	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			177.44440	177.993	26.33	0.1300	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,030.61270	3,078.526	23.86	0.8107	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			224.53640	224.341	24.73	0.1646	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,434.93640	3,484.541	24.73	0.8354	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			172.33610	172.955	26.55	0.1261	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,302.73610	4,353.155	26.55	0.8739	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			217.00630	216.940	24.95	0.1592	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,687.71760	2,733.626	23.33	0.7814	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			302.05690	298.272	23.38	0.2153	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			2,722.45690	2,768.472	23.38	0.7847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			201.32900	201.517	25.44	0.1477	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,771.72900	3,821.717	25.44	0.8523	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			260.21270	258.326	23.86	0.1893	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,371.66620	2,416.464	22.86	0.7488	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			315.40690	311.353	23.25	0.2236	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,635.80690	2,681.553	23.25	0.7764	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			218.34550	218.257	24.91	0.1601	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,518.74550	3,568.457	24.91	0.8399	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			307.31760	303.426	23.33	0.2186	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Put			2,213.45990	2,257.589	22.61	0.7301	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			391.31100	385.676	22.63	0.2689	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,221.71100	2,265.876	22.63	0.7311	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			264.63650	261.805	23.78	0.1918	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,995.03650	3,042.005	23.78	0.8082	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			361.26620	356.264	22.86	0.2512	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,743.23780	1,785.017	21.86	0.6634	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Call			503.81110	495.743	21.91	0.3317	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.95	Put			1,774.21110	1,815.943	21.91	0.6683	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Call			311.33220	307.358	23.29	0.2210	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.03	Put			2,661.73220	2,707.558	23.29	0.7790	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.50	Call			393.05990	387.389	22.61	0.2699	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,576.18380	1,617.090	21.56	0.6351	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			548.31430	539.727	21.66	0.3557	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		1,628.71430	1,669.927	21.66	0.6443	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Call		366.08950	360.985	22.82	0.2541	0.00	0	15,100
\$ / R	On	19/12/2016	Foreign Exchange Option	17.66	Put		2,346.48950	2,391.185	22.82	0.7459	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		512.83780	504.817	21.86	0.3366	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		1,415.10760	1,454.966	21.25	0.6049	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		608.01220	598.369	21.34	0.3867	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		1,458.41220	1,498.569	21.34	0.6133	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		501.51990	493.501	21.93	0.3304	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		1,781.91990	1,823.701	21.93	0.6696	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		565.78380	556.891	21.56	0.3649	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		1,094.66900	1,131.318	20.60	0.5334	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		706.07270	694.645	20.87	0.4351	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		1,226.47270	1,264.845	20.87	0.5649	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		531.43600	523.142	21.75	0.3467	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		1,681.83600	1,723.342	21.75	0.6533	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		624.70760	614.766	21.25	0.3951	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		969.67660	1,004.583	20.34	0.5003	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Call		845.36400	830.559	20.36	0.4980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.81	Put		975.76400	1,010.759	20.36	0.5020	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Call		602.55350	593.008	21.36	0.3839	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.55	Put		1,472.95350	1,513.208	21.36	0.6161	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		774.26900	761.118	20.60	0.4666	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		796.25450	827.397	19.95	0.4483	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		944.74450	927.091	20.04	0.5393	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		835.14450	867.291	20.04	0.4607	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		644.80870	634.503	21.15	0.4052	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,365.20870	1,404.704	21.15	0.5948	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		849.27660	834.383	20.34	0.4997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		640.21990	668.291	19.59	0.3942	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		1,114.73540	1,093.066	19.60	0.6039	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		645.13540	673.266	19.60	0.3961	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Call		826.06440	811.706	20.42	0.4896	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.86	Put		1,006.46440	1,041.906	20.42	0.5104	0.00	0	22,600
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		975.85450	957.197	19.95	0.5517	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		506.47920	532.630	19.28	0.3412	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		1,236.78110	1,213.625	19.35	0.6460	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		537.18110	563.825	19.35	0.3540	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Call		897.68540	881.585	20.19	0.5202	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.68	Put		898.08540	931.785	20.19	0.4798	0.00	0	63,513
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		1,119.81990	1,098.091	19.59	0.6058	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		394.35370	417.899	18.97	0.2903	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		1,400.10530	1,374.866	19.05	0.6971	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		420.50530	445.066	19.05	0.3029	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		1,021.90080	1,001.784	19.82	0.5695	0.00	0	26,053
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		742.30080	771.984	19.82	0.4305	0.00	0	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		1,276.07920	1,252.430	19.28	0.6588	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Put		261.79890	279.910	18.70	0.2176	0.00	0	125
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Call		1,719.50850	1,688.155	18.72	0.7775	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.23	Put		269.90850	288.355	18.72	0.2225	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		1,225.74220	1,202.717	19.37	0.6423	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		546.14220	572.917	19.37	0.3577	0.00	0	28,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		1,443.95370	1,417.699	18.97	0.7097	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		114.90860	124.044	18.13	0.1174	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		2,128.72970	2,091.284	18.35	0.8563	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		149.12970	161.484	18.35	0.1437	0.00	0	3,200
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		1,339.89140	1,315.430	19.16	0.6789	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		460.29140	485.630	19.16	0.3211	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.20	Call		1,741.39890	1,709.710	18.70	0.7824	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		86.77520	93.210	17.90	0.0938	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		2,457.64740	2,414.403	17.91	0.9051	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		88.04740	94.603	17.91	0.0949	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		1,530.12820	1,501.810	18.88	0.7325	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		350.52820	372.010	18.88	0.2675	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		2,294.50860	2,253.844	18.13	0.8826	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		1,212.98460	1,193.150	20.09	0.5626	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		969.88460	999.150	20.09	0.4374	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		1,195.77640	1,176.239	20.14	0.5568	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		992.67640	1,022.239	20.14	0.4432	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		763.81440	751.254	21.64	0.3952	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		1,820.71440	1,857.254	21.64	0.6048	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		471.11230	463.227	23.30	0.2631	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		2,958.01230	2,999.227	23.30	0.7369	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,369.55140	1,347.079	19.66	0.6126	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		786.45140	813.079	19.66	0.3874	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		392.17070	385.749	23.94	0.2240	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		3,449.07070	3,491.750	23.94	0.7760	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		353.31010	348.756	24.51	0.2034	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		3,790.21010	3,834.756	24.51	0.7966	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		832.93460	819.299	21.33	0.4238	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		1,639.83460	1,675.299	21.33	0.5762	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1,374.44770	1,351.891	19.65	0.6141	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		781.34770	807.891	19.65	0.3859	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		200.05230	193.812	26.61	0.1187	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		5,676.95230	5,719.812	26.61	0.8813	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		469.56880	461.710	23.31	0.2623	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		2,966.46880	3,007.710	23.31	0.7377	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		1,434.48420	1,410.943	19.50	0.6321	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		721.38420	746.943	19.50	0.3679	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1,379.35550	1,356.719	19.64	0.6156	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		776.25550	802.719	19.64	0.3844	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Call		1,526.87350	1,506.388	20.05	0.5911	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.78	Put		1,064.67350	1,088.788	20.05	0.4089	0.00	0	3,155

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Call			787.54800	775.853	22.68	0.3507	0.00	0	1,297
\$ / R	On	19/06/2017	Foreign Exchange Option	18.15	Put			2,695.34800	2,728.253	22.68	0.6493	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Call			539.19230	532.791	24.49	0.2510	0.00	0	3,155
\$ / R	On	19/06/2017	Foreign Exchange Option	19.71	Put			4,006.99230	4,045.191	24.49	0.7490	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,650.75220	1,628.611	19.72	0.6246	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			918.55220	941.011	19.72	0.3754	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,645.97650	1,623.894	19.73	0.6234	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			923.77650	946.294	19.73	0.3766	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,641.22150	1,619.199	19.74	0.6221	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			929.02150	951.599	19.74	0.3779	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Call			3,357.97480	3,317.886	17.13	0.9131	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	13.00	Put			115.77480	120.286	17.13	0.0869	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Call			1,989.69800	1,962.873	19.19	0.7026	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	14.89	Put			637.49800	655.273	19.19	0.2974	0.00	0	1,297
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,153.26680	1,147.805	21.96	0.4409	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,238.46680	2,277.005	21.96	0.5591	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,150.47010	1,145.025	21.97	0.4401	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,245.67010	2,284.225	21.97	0.5599	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,147.67440	1,142.260	21.98	0.4392	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,252.87440	2,291.460	21.98	0.5608	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			1,338.52320	1,339.804	21.98	0.4639	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,321.02320	2,365.804	21.98	0.5361	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			1,344.46340	1,345.710	21.96	0.4655	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,306.96340	2,351.710	21.96	0.5345	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			1,341.48540	1,342.753	21.97	0.4647	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,313.98540	2,358.753	21.97	0.5353	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			1,435.33320	1,443.378	22.16	0.4640	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,575.23320	2,626.178	22.16	0.5360	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			1,441.15230	1,449.164	22.15	0.4654	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,561.05230	2,611.964	22.15	0.5346	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			1,438.23490	1,446.272	22.15	0.4647	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,568.13490	2,619.072	22.15	0.5353	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1,536.61660	1,546.946	22.31	0.4654	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,810.11660	2,868.946	22.31	0.5346	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1,542.34790	1,552.652	22.30	0.4668	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,795.84790	2,854.652	22.30	0.5332	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1,539.47900	1,549.791	22.30	0.4661	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,802.97900	2,861.791	22.30	0.5339	0.00	0	0
<b>Total \$ / R Option</b>												<b>2,789,302.70</b>	<b>3,000</b>	<b>1,142,866</b>
<b>Total \$ / R</b>												<b>3,577,052,334.10</b>	<b>238,989</b>	<b>2,028,686</b>
\$ / R	MAXI	On	13/06/2016	Foreign Exchange Future		15.08250		15.11320			0.0000	135,742.50	9	0
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Future		15.35020		15.40020			0.0000	307,004.00	20	700
\$ / R	MAXI	On	19/12/2016	Foreign Exchange Future		15.62980		15.67960			0.0000	46,889.40	3	72
\$ / R	MAXI	On	13/03/2017	Foreign Exchange Future		15.89400		15.94310			0.0000	0.00	0	51

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Future</b>											<b>489,635.90</b>	<b>32</b>	<b>823</b>
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call		167,320.40520	164,250.000	30.40	1.0000		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		0.40520	0.000	30.40	0.0000		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		166,320.47340	163,250.000	30.40	1.0000		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		0.47340	0.000	30.40	0.0000		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		165,320.55200	162,250.000	30.40	1.0000		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		0.55200	0.000	30.40	0.0000		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		82,770.97530	80,764.537	19.48	0.6124		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		41,750.97530	44,744.537	19.48	0.3876		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		82,224.68650	80,234.060	19.50	0.6099		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		42,204.68650	45,214.060	19.50	0.3901		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		81,680.88350	79,706.023	19.51	0.6073		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		42,660.88350	45,686.023	19.51	0.3927		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		122,801.50720	120,624.633	19.32	0.6444		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		53,841.50720	56,644.633	19.32	0.3556		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		122,254.36630	120,087.877	19.33	0.6425		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		54,294.36630	57,107.877	19.33	0.3575		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		121,709.31070	119,553.596	19.34	0.6407		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		54,749.31070	57,573.596	19.34	0.3593		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		76,381.44290	75,125.441	21.64	0.3952		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put		182,071.44290	185,725.441	21.64	0.6048		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call		76,118.81330	74,867.391	21.65	0.3941		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put		182,808.81330	186,467.391	21.65	0.6059		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call		76,645.11530	75,385.046	21.63	0.3963		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		181,335.11530	184,985.046	21.63	0.6037		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>489,635.90</b>	<b>32</b>	<b>823</b>
£ / R	On	13/06/2016	Foreign Exchange Future		21.49020	21.66410			0.0000		903,942,282.60	42,063	0
£ / R	On	08/09/2016	Foreign Exchange Future		21.89350	22.03920			0.0000		0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future		21.94270	22.08870			0.0000		31,926,628.50	1,455	63,094
£ / R	On	19/12/2016	Foreign Exchange Future		22.36000	22.50690			0.0000		0.00	0	152
£ / R	On	13/03/2017	Foreign Exchange Future		22.75940	22.90730			0.0000		0.00	0	51
£ / R	On	25/04/2017	Foreign Exchange Future		22.97230	23.11970			0.0000		0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future		23.22460	23.36550			0.0000		209,021.40	9	9,525
£ / R	On	18/12/2017	Foreign Exchange Future		23.34120	23.48230			0.0000		0.00	0	520
<b>Total £ / R Future</b>											<b>936,077,932.50</b>	<b>43,527</b>	<b>73,415</b>
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call	1,177.15280	1,000.200	24.07	1.0000		0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put	3.05280	0.000	24.07	0.0000		0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call	1,167.26870	990.200	24.07	1.0000		0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put	3.16870	0.000	24.07	0.0000		0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call	1,157.38890	980.200	24.07	1.0000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			3.28890	0.000	24.07	0.0000	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			0.03440	0.000	24.07	0.0000	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			2,635.93440	2,809.800	24.07	1.0000	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			0.03150	0.000	24.07	0.0000	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			4,835.93150	5,009.800	24.07	1.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,414.66440	1,378.684	23.69	0.6316	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			575.46440	685.184	23.69	0.3684	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			866.94980	861.459	23.97	0.4683	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,930.74620	4,089.021	25.88	0.8946	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,077.74980	1,217.959	23.97	0.5317	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			862.73900	857.446	23.98	0.4668	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,083.53900	1,223.946	23.98	0.5332	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			858.54860	853.451	23.98	0.4653	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,089.34860	1,229.951	23.98	0.5347	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			119.94620	132.521	25.88	0.1054	0.00	0	12,264
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			1,947.10770	1,884.070	23.05	0.7341	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			648.34180	651.832	23.79	0.3731	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,569.64180	1,719.132	23.79	0.6269	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			201.38530	214.244	25.18	0.1524	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			3,412.68530	3,571.544	25.18	0.8476	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			827.90890	824.135	23.53	0.4424	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			368.40770	451.370	23.05	0.2659	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			1,239.20890	1,381.435	23.53	0.5576	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			654.70480	657.962	23.78	0.3757	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,556.00480	1,705.262	23.78	0.6243	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			651.51890	654.889	23.78	0.3744	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,562.81890	1,712.189	23.78	0.6256	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,267.47410	1,248.041	21.44	0.4986	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,400.57410	1,528.041	21.44	0.5014	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,263.30420	1,244.027	21.45	0.4975	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,406.40420	1,534.027	21.45	0.5025	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			688.87910	689.646	22.56	0.3186	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			45.99410	59.739	22.06	0.0394	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			88.09060	126.933	20.33	0.0805	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,883.74390	1,838.522	20.86	0.6422	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			786.84390	888.522	20.86	0.3578	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,120.89700	1,106.834	21.64	0.4577	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,623.99700	1,756.834	21.64	0.5423	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,422.89410	5,289.739	22.06	0.9606	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,641.97910	2,789.645	22.56	0.6814	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			297.12990	306.192	24.10	0.1616	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,730.22990	4,886.192	24.10	0.8384	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,271.66240	1,252.067	21.44	0.4997	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,394.76240	1,522.067	21.44	0.5003	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,184.99060	4,076.933	20.33	0.9195	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,265.80460	1,248.264	21.19	0.4440	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	Put			2,108.50460	2,238.864	21.19	0.5560	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,262.36830	1,244.936	21.20	0.4431	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,115.06830	2,245.536	21.20	0.5569	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,269.24180	1,251.601	21.19	0.4449	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,101.94180	2,232.201	21.19	0.5551	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,250.07610	2,377.434	21.03	0.5484	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,389.77610	1,369.734	21.03	0.4516	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			664.50000	805.400		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			674.50000	815.400		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			654.50000	795.400		1.0000	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1,664.00350	1,643.994	20.58	0.4333	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			3,331.70350	3,452.794	20.58	0.5667	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1,661.10980	1,641.160	20.58	0.4327	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			3,338.80980	3,459.960	20.58	0.5673	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			1,666.91420	1,646.833	20.58	0.4339	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			3,324.61420	3,445.633	20.58	0.5661	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>42,832</b>
<b>Total £ / R</b>												<b>936,077,932.50</b>	<b>43,527</b>	<b>116,247</b>
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14189		0.14136			0.0000	660,346.75	4,654	0
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14483		0.14454			0.0000	12,165.89	84	1,394
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14802		0.14771			0.0000	0.00	0	9,205
¥ / R	On	13/03/2017	Foreign Exchange Future			0.15111		0.15078			0.0000	0.00	0	104
¥ / R	On	19/06/2017	Foreign Exchange Future			0.15474		0.15436			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>672,512.64</b>	<b>4,738</b>	<b>10,703</b>
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			0.00070	0.000	20.95	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,135.50330	1,188.800	20.95	1.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			0.00330	0.000	20.95	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,135.50000	3,188.800	20.95	1.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.00000	0.000	20.95	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,135.50070	2,188.800	20.95	1.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,455.59600	3,484.838	20.04	0.9965	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			2.09600	1.638	20.04	0.0035	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,464.04690	2,490.593	17.20	0.9844	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			10.54690	7.393	17.20	0.0156	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,539.47220	1,553.164	17.43	0.8928	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			85.97220	69.964	17.43	0.1072	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00020	0.000	27.83	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,228.80020	26,197.800	27.83	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00010	0.000	27.83	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,228.80010	27,197.800	27.83	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00010	0.000	27.83	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,228.80010	28,197.800	27.83	1.0000	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Call			1,608.52210	1,611.260	19.03	0.7076	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.14	Put			530.12210	499.860	19.03	0.2924	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Call			1,127.44140	1,124.944	20.59	0.5520	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.15	Put			1,049.04140	1,013.544	20.59	0.4480	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Call			791.79680	787.318	22.00	0.4187	0.00	0	0
¥ / R	On	13/03/2017	Foreign Exchange Option	0.16	Put			1,713.39680	1,675.918	22.00	0.5813	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Put			1,079.22230	1,037.092	20.60	0.3999	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Call			1,139.33960	1,135.561	21.89	0.4836	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.16	Put			1,703.03960	1,661.461	21.89	0.5164	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Call			869.87530	865.151	23.14	0.3873	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.17	Put			2,433.57530	2,391.051	23.14	0.6127	0.00	0	0
¥ / R	On	19/06/2017	Foreign Exchange Option	0.15	Call			1,515.52230	1,511.192	20.60	0.6001	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>672,512.64</b>	<b>4,738</b>	<b>10,703</b>
€ / R	On	13/06/2016	Foreign Exchange Future			16.98900		17.07140			0.0000	1,449,025,788.00	85,292	0
€ / R	On	30/06/2016	Foreign Exchange Future			17.07470		17.12520			0.0000	426,867.50	25	99
€ / R	On	19/09/2016	Foreign Exchange Future			17.40230		17.45290			0.0000	49,457,336.60	2,842	52,640
€ / R	On	19/12/2016	Foreign Exchange Future			17.77860		17.82850			0.0000	40,961,894.40	2,304	15,167
€ / R	On	13/03/2017	Foreign Exchange Future			18.14050		18.19080			0.0000	0.00	0	5,000
€ / R	On	19/06/2017	Foreign Exchange Future			18.56280		18.60660			0.0000	0.00	0	77,291
€ / R	On	18/09/2017	Foreign Exchange Future			18.65400		18.69610			0.0000	6,342,360.00	340	0
<b>Total € / R Future</b>												<b>1,546,214,246.50</b>	<b>90,803</b>	<b>150,197</b>
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			1,371.67780	1,289.000	20.68	1.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			0.27780	0.000	20.68	0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,112.14680	1,029.000	20.68	1.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			7.28540	0.000	20.68	0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			725.88540	801.000	20.68	1.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,811.43180	1,729.000	20.68	1.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			0.03180	0.000	20.68	0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,821.42850	1,739.000	20.68	1.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			0.05940	0.000	20.68	0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,778.65940	2,861.000	20.68	1.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			453.66770	359.000	20.68	1.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			12.26770	0.000	20.68	0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,871.40000	2,789.000	20.68	1.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			68.58890	11.000	20.68	1.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			0.74680	0.000	20.68	0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			139.98890	0.000	20.68	0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			0.00000	0.000	20.68	0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,831.42550	1,749.000	20.68	1.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			0.02550	0.000	20.68	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	13/06/2016	Foreign Exchange Option	15.25	Put			0.02850	0.000	20.68	0.0000	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Call			120.42450	99.241	21.89	0.2196	0.00	0	0
€ / R	On	30/06/2016	Foreign Exchange Option	17.73	Put			725.22450	754.541	21.89	0.7804	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,547.40740	2,501.713	20.49	0.9303	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			54.50740	59.413	20.49	0.0697	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			952.86490	930.093	20.00	0.6093	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			499.96490	527.793	20.00	0.3907	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,566.13420	2,520.329	20.51	0.9317	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			53.23420	58.029	20.51	0.0683	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,556.76810	2,511.017	20.50	0.9310	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			53.86810	58.717	20.50	0.0690	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,499.98000	1,475.196	19.58	0.6665	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			571.48000	596.596	19.58	0.3335	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,446.64400	1,423.934	19.65	0.6523	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			608.14400	635.334	19.65	0.3477	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			207.87510	203.629	24.57	0.1377	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			616.79200	644.135	19.66	0.3508	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			304.86980	298.555	23.20	0.1958	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,279.37510	4,325.029	24.57	0.8623	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,826.60990	1,797.798	19.48	0.7408	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			398.10990	419.198	19.48	0.2592	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,276.36980	3,319.955	23.20	0.8042	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,440.95920	1,418.328	19.66	0.6507	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			612.45920	639.728	19.66	0.3493	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,435.29200	1,412.735	19.66	0.6492	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,081.25960	1,062.675	20.79	0.4697	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,580.45960	1,612.175	20.79	0.5303	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,077.75170	1,059.215	20.80	0.4686	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,586.95170	1,618.715	20.80	0.5314	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,074.25520	1,055.765	20.81	0.4674	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,593.45520	1,625.265	20.81	0.5326	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Put			1,904.39760	1,928.852	20.98	0.5215	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Call			1,317.82360	1,298.400	20.96	0.4804	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.18	Put			1,891.22360	1,915.600	20.96	0.5196	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Call			1,314.40590	1,295.021	20.97	0.4795	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.19	Put			1,897.80590	1,922.221	20.97	0.5205	0.00	0	0
€ / R	On	19/06/2017	Foreign Exchange Option	19.20	Call			1,310.99760	1,291.652	20.98	0.4785	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Call			1,458.99750	1,431.212	21.26	0.4754	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.48	Put			2,242.89750	2,257.212	21.26	0.5246	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Call			1,465.56310	1,437.703	21.24	0.4771	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.46	Put			2,229.46310	2,243.703	21.24	0.5229	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Call			1,462.27630	1,434.449	21.25	0.4762	0.00	0	0
€ / R	On	18/09/2017	Foreign Exchange Option	19.47	Put			2,236.17630	2,250.449	21.25	0.5238	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>6,622</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>1,546,214,246.50</b>	<b>90,803</b>	<b>156,819</b>
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.16000		11.18680			0.0000	67,718,880.00	6,068	0
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.32790		11.35920			0.0000	4,395,225.20	388	7,535
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.49880		11.53020			0.0000	1,862,805.60	162	1,216
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.66250		11.69380			0.0000	0.00	0	4,735
AU\$ / R	On	19/06/2017	Foreign Exchange Future			11.85110		11.87990			0.0000	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Future			11.85290		11.88160			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>73,976,910.80</b>	<b>6,618</b>	<b>13,486</b>
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,086.81840	1,060.000	18.47	1.0000	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			0.01840	0.000	18.47	0.0000	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,106.81280	1,080.000	18.47	1.0000	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			0.01280	0.000	18.47	0.0000	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,096.81540	1,070.000	18.47	1.0000	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			0.01540	0.000	18.47	0.0000	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,200.17550	1,167.131	15.55	0.9102	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			40.97550	39.232	15.55	0.0898	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,191.17150	1,158.112	15.54	0.9084	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			41.97150	40.212	15.54	0.0916	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,209.45460	1,176.412	15.58	0.9118	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			40.25460	38.512	15.58	0.0882	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			184.93910	179.783	15.39	0.2298	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,047.65990	1,011.083	15.38	0.7677	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			187.45990	182.283	15.38	0.2323	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,040.20870	1,003.611	15.38	0.7652	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			190.00870	184.811	15.38	0.2348	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,055.13910	1,018.583	15.39	0.7702	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			811.90920	822.422	16.29	0.5432	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			553.01840	532.122	16.26	0.4614	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			799.21840	809.622	16.26	0.5386	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			549.35250	528.513	16.27	0.4591	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			805.55250	816.013	16.27	0.5409	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			545.70920	524.922	16.29	0.4568	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Call			709.64050	698.585	16.54	0.4934	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.05	Put			879.74050	897.485	16.54	0.5066	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Call			705.82820	694.807	16.55	0.4915	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.06	Put			885.92820	903.707	16.55	0.5085	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Call			702.04040	691.049	16.56	0.4896	0.00	0	0
AU\$ / R	On	19/06/2017	Foreign Exchange Option	12.07	Put			892.14040	909.949	16.56	0.5104	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Call			773.76670	768.344	17.06	0.4834	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.17	Put			1,062.16670	1,085.444	17.06	0.5166	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Call			770.07820	764.679	17.07	0.4817	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.18	Put			1,068.47820	1,091.779	17.07	0.5183	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Call			766.40620	761.036	17.07	0.4801	0.00	0	0
AU\$ / R	On	18/09/2017	Foreign Exchange Option	12.19	Put			1,074.80620	1,098.136	17.07	0.5199	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>73,976,910.80</b>	<b>6,618</b>	<b>13,486</b>
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.79050		11.86040			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.03530		12.08670			0.0000	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Future			12.25640		12.30830			0.0000	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Future			12.46740		12.51930			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			990.46970	920.500	18.87	1.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			0.06970	0.000	18.87	0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			980.47360	910.500	18.87	1.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			0.07360	0.000	18.87	0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			970.47780	900.500	18.87	1.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			0.07780	0.000	18.87	0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			285.10050	264.271	16.41	0.3861	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			578.40050	608.971	16.41	0.6139	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			281.81250	261.187	16.43	0.3826	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			585.11250	615.887	16.43	0.6174	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			278.56080	258.135	16.45	0.3792	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			591.86080	622.835	16.45	0.6208	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Call			482.20430	453.577	16.32	0.4485	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.53	Put			703.90430	727.177	16.32	0.5515	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Call			489.62480	460.705	16.29	0.4538	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.51	Put			691.32480	714.305	16.29	0.5462	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Call			485.90340	457.130	16.30	0.4512	0.00	0	0
CAD/ R	On	19/12/2016	Foreign Exchange Option	12.52	Put			697.60340	720.730	16.30	0.5488	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Call			626.63770	601.890	16.71	0.4713	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.73	Put			837.33770	864.490	16.71	0.5287	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Call			622.91780	598.272	16.72	0.4692	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.74	Put			843.61780	870.872	16.72	0.5308	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Call			619.21890	594.679	16.73	0.4671	0.00	0	0
CAD/ R	On	13/03/2017	Foreign Exchange Option	12.75	Put			849.91890	877.279	16.73	0.5329	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			15.60360		15.69610			0.0000	499,315.20	32	0
CHF / R	On	19/09/2016	Foreign Exchange Future			15.96750		16.07250			0.0000	255,480.00	16	6,340
CHF / R	On	19/12/2016	Foreign Exchange Future			16.34350		16.44770			0.0000	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Future			16.70410		16.80720			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>754,795.20</b>	<b>48</b>	<b>6,340</b>
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,306.20670	1,213.600	23.02	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
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			0.10670	0.000	23.02	0.0000	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,296.21340	1,203.600	23.02	1.0000	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			0.11340	0.000	23.02	0.0000	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,286.22050	1,193.600	23.02	1.0000	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			0.12050	0.000	23.02	0.0000	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			463.57140	432.103	20.91	0.3805	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			991.07140	1,064.603	20.91	0.6195	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			460.41590	429.135	20.93	0.3784	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			997.91590	1,071.635	20.93	0.6216	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			457.28030	426.183	20.94	0.3764	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,004.78030	1,078.683	20.94	0.6236	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Call			860.19870	825.759	20.97	0.4731	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.70	Put			1,112.49870	1,182.259	20.97	0.5269	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Call			867.75710	833.021	20.95	0.4762	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.68	Put			1,100.05710	1,169.521	20.95	0.5238	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			863.96760	829.382	20.96	0.4746	0.00	0	0
CHF / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,106.26760	1,175.882	20.96	0.5254	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Call			1,115.71560	1,077.685	21.52	0.4907	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.07	Put			1,378.51560	1,443.585	21.52	0.5093	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Call			1,123.18700	1,084.921	21.50	0.4931	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.05	Put			1,365.98700	1,430.821	21.50	0.5069	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Call			1,119.44500	1,081.297	21.51	0.4919	0.00	0	0
CHF / R	On	13/03/2017	Foreign Exchange Option	17.06	Put			1,372.24500	1,437.197	21.51	0.5081	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>754,795.20</b>	<b>48</b>	<b>6,340</b>
CNH / R	On	13/06/2016	Foreign Exchange Future			2.28510		2.29080			0.0000	525,573.00	230	0
CNH / R	On	19/09/2016	Foreign Exchange Future			2.31950		2.32590			0.0000	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Future			2.35080		2.35700			0.0000	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Future			2.37770		2.38380			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>525,573.00</b>	<b>230</b>	<b>0</b>
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			630.15700	551.000	22.74	1.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			22.15700	0.000	22.74	0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			818.58930	751.000	22.74	1.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			10.58930	0.000	22.74	0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			723.37000	651.000	22.74	1.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			15.37000	0.000	22.74	0.0000	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,712.61430	1,757.015	19.64	0.6868	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			446.86420	428.116	19.72	0.3000	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,787.86420	1,833.116	19.72	0.7000	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			423.31870	405.387	19.80	0.2872	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,864.31870	1,910.386	19.80	0.7128	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			471.61430	452.015	19.64	0.3132	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			1,998.89490	2,028.101	19.52	0.6110	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			931.66160	897.465	19.40	0.4105	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.45	Put			1,861.66160	1,889.465	19.40	0.5895	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Call			899.76180	866.273	19.46	0.3996	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.46	Put			1,929.76180	1,958.273	19.46	0.6004	0.00	0	0
CNH / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			868.89490	836.101	19.52	0.3890	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Call			1,193.88690	1,167.347	19.90	0.4278	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.49	Put			2,255.88690	2,290.347	19.90	0.5722	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Call			1,160.89310	1,134.859	19.94	0.4190	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.50	Put			2,322.89310	2,357.859	19.94	0.5810	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Call			1,227.74210	1,200.682	19.86	0.4367	0.00	0	0
CNH / R	On	13/03/2017	Foreign Exchange Option	2.48	Put			2,189.74210	2,223.682	19.86	0.5633	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>525,573.00</b>	<b>230</b>	<b>0</b>
DKK / R	On	13/06/2016	Foreign Exchange Future			2.28480		2.30010			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.34700		2.35310			0.0000	129,085.00	55	55
DKK / R	On	19/12/2016	Foreign Exchange Future			2.39910		2.40550			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>129,085.00</b>	<b>55</b>	<b>55</b>
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,001.43250	1,848.000	23.80	1.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			0.43250	0.000	23.80	0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,201.21980	2,048.000	23.80	1.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			0.21980	0.000	23.80	0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,101.30840	1,948.000	23.80	1.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			0.30840	0.000	23.80	0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,329.28260	1,346.515	20.35	0.5787	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			836.79620	791.201	20.26	0.4521	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,205.79620	1,221.201	20.26	0.5479	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			797.79690	753.109	20.30	0.4366	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,266.79690	1,283.109	20.30	0.5634	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			760.28260	716.514	20.35	0.4213	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Call			1,165.82820	1,108.802	20.56	0.4511	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.47	Put			1,810.82820	1,817.802	20.56	0.5489	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Call			1,129.34080	1,072.983	20.60	0.4406	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.48	Put			1,874.34080	1,881.983	20.60	0.5594	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Call			1,093.85680	1,038.186	20.65	0.4301	0.00	0	0
DKK / R	On	19/12/2016	Foreign Exchange Option	2.49	Put			1,938.85680	1,947.186	20.65	0.5699	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>129,085.00</b>	<b>55</b>	<b>55</b>
HK\$/R	On	13/06/2016	Foreign Exchange Future			1.94290		1.94690			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.97950		1.98600			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.01610		2.02270			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.05000		2.05670			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			0.35560	0.000	23.65	0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,731.35560	1,771.000	23.65	1.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			0.25900	0.000	23.65	0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,831.25900	1,871.000	23.65	1.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			0.19000	0.000	23.65	0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,931.19000	1,971.000	23.65	1.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			377.32640	362.792	21.15	0.2840	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,717.32640	1,767.792	21.15	0.7160	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			357.02660	342.684	21.27	0.2710	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,797.02660	1,847.684	21.27	0.7290	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			337.84840	323.685	21.39	0.2585	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,877.84840	1,928.685	21.39	0.7415	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			792.26820	772.020	20.60	0.3956	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,765.26820	1,811.020	20.60	0.6044	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			764.22210	744.328	20.71	0.3843	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,837.22210	1,883.328	20.71	0.6157	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			737.22880	717.673	20.81	0.3732	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,910.22880	1,956.673	20.81	0.6268	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,097.93300	1,072.562	20.49	0.4389	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,930.93300	1,972.562	20.49	0.5611	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,066.05130	1,041.178	20.57	0.4290	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,999.05130	2,041.178	20.57	0.5710	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,036.31250	1,011.792	20.66	0.4195	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,069.31250	2,111.792	20.66	0.5805	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			0.14910		0.14940			0.0000	188,760.60	1,266	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.14900		0.14950			0.0000	188,634.00	1,266	1,266
KES / R	On	19/12/2016	Foreign Exchange Future			0.14880		0.14960			0.0000	0.00	0	0
KES / R	On	13/03/2017	Foreign Exchange Future			0.14950		0.15000			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>377,394.60</b>	<b>2,532</b>	<b>1,266</b>
<b>Total KES / R</b>												<b>377,394.60</b>	<b>2,532</b>	<b>1,266</b>
NGN / R	On	13/06/2016	Foreign Exchange Future			0.07580		0.07590			0.0000	840,243.00	11,085	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.05070		0.05330			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.04920		0.05070			0.0000	0.00	0	0
NGN / R	On	13/03/2017	Foreign Exchange Future			0.04820		0.04960			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>840,243.00</b>	<b>11,085</b>	<b>0</b>
<b>Total NGN / R</b>												<b>840,243.00</b>	<b>11,085</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
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.66260		10.70150			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.80460		10.85520			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.95580		11.00650			0.0000	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Future			11.10130		11.15270			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			0.01040	0.000	19.48	0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,691.51050	1,652.600	19.48	1.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			0.01050	0.000	19.48	0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,711.51030	1,672.600	19.48	1.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			0.01030	0.000	19.48	0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,701.51040	1,662.600	19.48	1.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,425.49010	1,371.836	17.25	0.9372	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			30.29010	27.236	17.25	0.0628	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,416.05820	1,362.336	17.21	0.9361	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			30.85820	27.736	17.21	0.0639	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,406.63620	1,352.845	17.17	0.9350	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			31.43620	28.245	17.17	0.0650	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			623.67890	569.441	16.46	0.5561	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			467.17890	463.641	16.46	0.4439	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			618.67090	564.534	16.46	0.5530	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			472.17090	468.734	16.46	0.4470	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			613.69280	559.659	16.47	0.5500	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			477.19280	473.859	16.47	0.4500	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Put			649.24710	664.199	17.38	0.4697	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Call			697.41180	661.224	17.39	0.5279	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.11	Put			654.71180	669.924	17.39	0.4721	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Call			706.50240	669.948	17.37	0.5326	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.09	Put			643.80240	658.648	17.37	0.4674	0.00	0	0
NZ\$ / R	On	13/03/2017	Foreign Exchange Option	11.10	Call			701.94710	665.499	17.38	0.5303	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			1.36950		1.38130			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.38430		1.39800			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.39940		1.41320			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.41120		1.42510			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			613.00000	495.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Call			513.00000	395.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Call			413.00000	295.000		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			220.00000	357.000		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			20.00000	157.000		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			120.00000	257.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			32.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	106.000		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			68.00000	206.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			132.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	6.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			51.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	88.000		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			49.00000	188.000		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			149.00000	288.000		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			1.12640		1.12960			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.13370		1.13330			0.0000	28,342.50	25	13,410
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.13750		1.13710			0.0000	0.00	0	0
QUANTO €	On	13/03/2017	Foreign Exchange Future			1.14130		1.14100			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>28,342.50</b>	<b>25</b>	<b>13,410</b>
<b>Total QUANTO € / \$</b>												<b>28,342.50</b>	<b>25</b>	<b>13,410</b>
RAIN	On	13/06/2016	Foreign Exchange Future			26,560.23000		26,642.71000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			27,095.85000		27,169.07000			0.0000	0.00	0	0
RAIN	On	19/12/2016	Foreign Exchange Future			27,604.94000		27,676.91000			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			11.13330		11.14390			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.32700		11.33840			0.0000	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Future			11.51690		11.52870			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			953.95470	943.300	20.14	1.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			0.05470	0.000	20.14	0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			943.95890	933.300	20.14	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
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			0.05890	0.000	20.14	0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			933.96340	923.300	20.14	1.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			0.06340	0.000	20.14	0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			286.03020	280.913	17.33	0.4054	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			567.63020	573.913	17.33	0.5946	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			282.69320	277.623	17.35	0.4018	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			574.29320	580.623	17.35	0.5982	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			279.38810	274.365	17.37	0.3982	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			580.98810	587.365	17.37	0.6018	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Call			454.01080	444.391	17.31	0.4445	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.81	Put			735.31080	737.491	17.31	0.5555	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Call			450.46580	440.868	17.32	0.4419	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.82	Put			741.76580	743.968	17.32	0.5581	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Call			446.94930	437.366	17.34	0.4393	0.00	0	0
SGD / R	On	19/12/2016	Foreign Exchange Option	11.83	Put			748.24930	750.466	17.34	0.5607	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			5.17070		5.18070			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.15610		5.15870			0.0000	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Future			5.14600		5.14980			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			420.74120	410.700	18.09	1.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			0.04120	0.000	18.09	0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			410.74890	400.700	18.09	1.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			0.04890	0.000	18.09	0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			400.75800	390.700	18.09	1.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			0.05800	0.000	18.09	0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			116.14310	111.443	15.04	0.4046	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			227.44310	225.343	15.04	0.5954	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			123.50830	118.700	15.00	0.4234	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			214.80830	212.600	15.00	0.5766	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			119.78150	115.025	15.02	0.4140	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			221.08150	218.925	15.02	0.5860	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Call			170.50380	162.122	15.16	0.4213	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.29	Put			310.70380	306.122	15.16	0.5787	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Call			166.90540	158.595	15.17	0.4147	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.30	Put			317.10540	312.595	15.17	0.5853	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Call			163.36790	155.134	15.19	0.4081	0.00	0	0
TRY / R	On	19/12/2016	Foreign Exchange Option	5.31	Put			323.56790	319.134	15.19	0.5919	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			1.39940		1.40640			0.0000	0.00	0	0
ZMW / R On 19/09/2016 Foreign Exchange Future			1.34230		1.34390			0.0000	0.00	0	0
ZMW / R On 19/12/2016 Foreign Exchange Future			1.29410		1.30070			0.0000	0.00	0	0
ZMW / R On 13/03/2017 Foreign Exchange Future			1.24950		1.24220			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>6,134,349,703.04</b>	<b>395,682</b>	<b>1,155,515</b>
<b>Total Options</b>									<b>2,789,302.70</b>	<b>3,000</b>	<b>1,192,320</b>
<b>Grand Total:</b>									<b>6,137,139,005.74</b>	<b>398,682</b>	<b>2,347,835</b>