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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/04/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	05/04/2016	Foreign Exchange Future		15.03370			14.73700	0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future		15.01780			14.73700	0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future		15.01790			14.73700	0.0000	0.00	0	0
\$ / R	On	08/04/2016	Foreign Exchange Future		15.01790			14.74000	0.0000	0.00	0	90
\$ / R	On	11/04/2016	Foreign Exchange Future		15.02680			14.74890	0.0000	0.00	0	100
\$ / R	On	14/04/2016	Foreign Exchange Future		15.03570			14.75770	0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future		15.03870			14.76060	0.0000	0.00	0	2,397
\$ / R	On	18/04/2016	Foreign Exchange Future		15.04770			14.76940	0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Future		15.05370			14.77520	0.0000	0.00	0	875
\$ / R	On	22/04/2016	Foreign Exchange Future		15.05970			14.78110	0.0000	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Future		15.06860			14.78980	0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future		15.07160			14.79270	0.0000	0.00	0	267
\$ / R	On	28/04/2016	Foreign Exchange Future		15.07760			14.79850	0.0000	0.00	0	107
\$ / R	On	29/04/2016	Foreign Exchange Future		15.08060			14.80150	0.0000	0.00	0	1,100
\$ / R	On	03/05/2016	Foreign Exchange Future		15.09260			14.81310	0.0000	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Future		15.09560			14.81600	0.0000	0.00	0	733
\$ / R	On	10/05/2016	Foreign Exchange Future		15.11360			14.83360	0.0000	0.00	0	825
\$ / R	On	13/05/2016	Foreign Exchange Future		15.12260			14.84240	0.0000	0.00	0	550
\$ / R	On	16/05/2016	Foreign Exchange Future		15.13160			14.85130	0.0000	0.00	0	1,880
\$ / R	On	17/05/2016	Foreign Exchange Future		15.13460			14.85420	0.0000	0.00	0	100
\$ / R	On	18/05/2016	Foreign Exchange Future		15.13760			14.85710	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/05/2016	Foreign Exchange Future			15.14060		14.86010			0.0000	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Future			15.14360		14.86300			0.0000	0.00	0	4,700
\$ / R	On	23/05/2016	Foreign Exchange Future			15.15260		14.87180			0.0000	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Future			15.15860		15.20960			0.0000	4,320,201.00	285	285
\$ / R	On	27/05/2016	Foreign Exchange Future			15.16460		14.88360			0.0000	7,582,300.00	500	1,000
\$ / R	On	31/05/2016	Foreign Exchange Future			15.17660		14.89530			0.0000	1,972,958.00	130	961
\$ / R	On	06/06/2016	Foreign Exchange Future			15.19450		14.91300			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.20050		14.91880			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.20350		14.92180			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.21560		14.93350			0.0000	924,971,539.60	60,791	682,664
\$ / R	On	14/06/2016	Foreign Exchange Future			15.21860		14.93650			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			15.24860		14.96590			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.26060		14.97770			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			15.26360		14.98060			0.0000	0.00	0	200
\$ / R	On	26/07/2016	Foreign Exchange Future			15.34580		15.06070			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.34890		15.06370			0.0000	0.00	0	2,110
\$ / R	On	11/08/2016	Foreign Exchange Future			15.39480		15.10840			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.40710		15.12030			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.41320		15.12620			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.44080		15.15300			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.45000		15.16200			0.0000	0.00	0	2,610
\$ / R	On	06/09/2016	Foreign Exchange Future			15.47450		15.18580			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.48060		15.19170			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.48370		15.19470			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.49590		15.20660			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.50200		15.21260			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.51430		15.22450			0.0000	71,039,979.70	4,579	166,858
\$ / R	On	28/09/2016	Foreign Exchange Future			15.54180		15.25130			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.62930		15.33610			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.73340		15.43660			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.78380		15.48540			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.79960		15.50060			0.0000	100,722,450.00	6,375	42,229
\$ / R	On	13/03/2017	Foreign Exchange Future			16.07130		15.76280			0.0000	8,035,650.00	500	4,647
\$ / R	On	19/06/2017	Foreign Exchange Future			16.32350		16.01910			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			16.53630		16.24140			0.0000	0.00	0	0
Total \$ / R Future												1,118,645,078.30	73,160	918,167
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			0.05690	0.000	21.00	0.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			1,133.05690	836.300	21.00	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			0.01140	0.000	21.00	0.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			2,053.01140	1,756.300	21.00	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.35	Call			0.63050	0.000	21.00	0.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.35	Put			613.63050	316.300	21.00	1.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			0.09380	0.108	41.28	0.0012	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			1,303.09380	1,022.308	41.28	0.9988	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	15.38	Call			6.33590	15.121	25.97	0.1094	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/04/2016	Foreign Exchange Option	15.38	Put			649.33590	377.221	25.97	0.8906	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			0.11210	0.151	34.88	0.0014	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			1,493.11210	1,212.251	34.88	0.9986	0.00	0	0
\$ / R	On	08/04/2016	Foreign Exchange Option	15.34	Call			11.54520	28.975	24.04	0.1678	0.00	0	0
\$ / R	On	08/04/2016	Foreign Exchange Option	15.34	Put			611.54520	351.075	24.04	0.8322	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			2.14690	4.816	24.66	0.0269	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			1,233.24690	958.016	24.66	0.9731	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	14.86	Call			141.58330	282.058	19.31	0.6565	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	14.86	Put			243.88330	106.358	19.31	0.3435	0.00	0	200
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Call			19.09450	46.068	19.77	0.1836	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Put			731.39450	480.368	19.77	0.8164	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Call			17.05490	41.264	19.81	0.1680	0.00	0	5,000
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Put			759.35490	505.564	19.81	0.8320	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			8.36250	14.044	21.36	0.0618	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			1,137.76250	865.344	21.36	0.9382	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Call			5.12810	8.625	22.99	0.0381	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Put			1,344.52810	1,069.925	22.99	0.9619	0.00	0	15,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			1.29430	2.113	27.79	0.0082	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			2,321.89430	2,044.413	27.79	0.9918	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			811.25510	1,084.112	20.80	0.9721	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			11.85510	6.412	20.80	0.0279	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			42.71390	86.537	19.66	0.2610	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			693.31390	458.837	19.66	0.7390	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			3.39590	5.971	25.11	0.0214	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			1,938.19590	1,662.271	25.11	0.9786	0.00	0	0
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Call			287.78620	459.266	19.19	0.7218	0.00	0	0
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Put			216.68620	109.566	19.19	0.2782	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			3.87790	6.232	22.75	0.0214	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			2,024.07790	1,747.632	22.75	0.9786	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			12.04670	21.808	21.19	0.0663	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,509.34670	1,240.208	21.19	0.9337	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			5.92540	8.650	22.07	0.0287	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			1,903.22540	1,627.050	22.07	0.9713	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,992.78040	3,271.652	29.06	0.9998	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.08040	0.052	29.06	0.0002	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,302.83860	1,577.129	22.30	0.9815	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			10.13860	5.529	22.30	0.0185	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			53.02180	93.221	20.41	0.2243	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			920.32180	681.621	20.41	0.7757	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call			48.93150	83.998	20.70	0.1975	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put			1,030.43150	786.398	20.70	0.8025	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			21.89310	37.181	21.58	0.0969	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			1,450.39310	1,186.581	21.58	0.9031	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Call			228.59190	345.601	18.83	0.5421	0.00	0	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Put			445.49190	283.001	18.83	0.4579	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Call			289.92760	433.416	18.70	0.6228	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	03/05/2016	Foreign Exchange Option	14.87	Put			346.82760	210.816	18.70	0.3772	0.00	0	18,400
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			14.36980	23.904	22.52	0.0594	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			1,898.36980	1,628.304	22.52	0.9406	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			682.78280	902.078	18.24	0.8492	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			129.18280	68.478	18.24	0.1508	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			141.37510	210.292	19.87	0.3482	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			817.77510	606.692	19.87	0.6518	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			83.22530	123.763	21.02	0.2179	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			1,220.82530	981.163	21.02	0.7821	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			91.24460	133.723	20.90	0.2258	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			1,229.94460	992.123	20.90	0.7742	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			26.02610	38.842	22.74	0.0763	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			2,121.82610	1,854.242	22.74	0.9237	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call			418.78250	576.078	18.73	0.6491	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put			361.68250	238.478	18.73	0.3509	0.00	0	15,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			147.81690	210.968	20.35	0.3163	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			987.71690	770.368	20.35	0.6837	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			198.55410	279.505	19.90	0.3899	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			815.55410	615.905	19.90	0.6101	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			241.53160	334.698	19.51	0.4377	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			729.73160	542.098	19.51	0.5623	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call			0.00000	410.513	19.23	0.4989	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put			0.00000	451.913	19.23	0.5011	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,418.56300	1,685.706	18.73	0.9536	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			34.96300	21.106	18.73	0.0464	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			114.32480	159.271	21.27	0.2331	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,360.72480	1,124.671	21.27	0.7669	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			60.67310	85.761	22.45	0.1366	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,877.07310	1,621.161	22.45	0.8634	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,085.43790	3,365.729	24.24	0.9973	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			1.83790	1.129	24.24	0.0027	0.00	0	250
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			481.53970	638.377	18.66	0.6413	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			406.23970	281.777	18.66	0.3587	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			284.52730	378.467	19.68	0.4345	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			821.52730	633.967	19.68	0.5655	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,718.34520	2,998.196	22.43	0.9922	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			5.34520	3.696	22.43	0.0078	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			642.39110	821.469	18.50	0.7120	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			323.59110	220.969	18.50	0.2880	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			216.78690	289.196	20.46	0.3468	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			1,077.98690	868.696	20.46	0.6532	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,665.54270	1,937.584	19.35	0.9543	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			33.74270	24.083	19.35	0.0457	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,656.05870	1,927.954	19.32	0.9537	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			34.25870	24.454	19.32	0.0463	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,646.58230	1,918.330	19.29	0.9530	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	09/06/2016	Foreign Exchange Option	13.31	Put			34.78230	24.830	19.29	0.0470	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			6.72310	4.732	22.35	0.0092	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,045.10290	2,320.774	20.32	0.9715	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			21.60290	15.174	20.32	0.0285	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,958.26750	2,232.994	20.08	0.9676	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			24.76750	17.394	20.08	0.0324	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,766.97040	2,039.100	19.54	0.9569	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			33.47040	23.500	19.54	0.0431	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,681.77900	1,952.475	19.29	0.9510	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			38.27900	26.875	19.29	0.0490	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,672.35180	1,942.878	19.27	0.9503	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			38.85180	27.278	19.27	0.0497	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,662.93370	1,933.286	19.24	0.9496	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			39.43370	27.686	19.24	0.0504	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,487.29600	1,752.251	18.73	0.9345	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			53.79600	36.652	18.73	0.0655	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,460.69940	1,723.899	18.65	0.9317	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			57.19940	38.299	18.65	0.0683	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,069.18650	1,303.341	18.25	0.8619	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			135.68650	87.741	18.25	0.1381	0.00	0	2,394
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			919.76220	1,139.906	18.29	0.8181	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			186.26220	124.306	18.29	0.1819	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			885.40910	1,100.599	18.31	0.8061	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			201.90910	134.999	18.31	0.1939	0.00	0	51,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			0.00000	950.169	18.35	0.7540	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			0.00000	184.569	18.35	0.2460	92,284.55	500	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			726.25920	915.441	18.41	0.7395	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			292.75920	199.841	18.41	0.2605	0.00	0	59,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			593.52380	760.214	18.71	0.6668	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			400.02380	284.614	18.71	0.3332	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			588.41730	754.162	18.72	0.6637	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			404.91730	288.562	18.72	0.3363	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			573.29570	736.208	18.76	0.6543	0.00	0	25,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			419.79570	300.608	18.76	0.3457	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			563.38030	724.404	18.78	0.6480	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			429.88030	308.804	18.78	0.3520	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			539.17440	695.484	18.84	0.6323	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			455.67440	329.884	18.84	0.3677	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			502.14220	650.949	18.94	0.6069	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			498.64220	365.349	18.94	0.3931	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			488.98800	634.798	18.98	0.5974	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			515.48800	379.198	18.98	0.4026	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			484.80320	629.483	18.99	0.5942	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			521.30320	383.883	18.99	0.4058	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			472.43790	613.729	19.03	0.5847	368,237.52	600	54,233
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			538.93790	398.129	19.03	0.4153	6,242,665.86	15,680	7,840

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			379.94170	494.874	19.38	0.5061	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			696.44170	529.274	19.38	0.4939	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			213.11600	281.469	20.69	0.3285	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			1,179.61600	965.869	20.69	0.6715	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			207.48770	274.115	20.76	0.3216	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			1,203.98770	988.515	20.76	0.6784	1,482,772.95	1,500	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			194.93410	257.729	20.90	0.3058	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			1,261.43410	1,042.129	20.90	0.6942	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			186.44510	246.634	21.00	0.2950	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			1,302.94510	1,081.034	21.00	0.7050	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			178.33560	236.013	21.11	0.2844	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,344.83560	1,120.414	21.11	0.7156	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			167.59120	221.909	21.25	0.2702	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,404.09120	1,176.309	21.25	0.7298	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			163.19210	216.127	21.31	0.2643	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,429.69210	1,200.527	21.31	0.7357	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			158.91500	210.498	21.37	0.2585	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,455.41500	1,224.898	21.37	0.7415	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			154.75490	205.017	21.44	0.2528	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,481.25490	1,249.417	21.44	0.7472	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			0.00000	197.933	21.52	0.2454	237,519.12	1,200	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			0.00000	1,282.333	21.52	0.7546	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			144.20930	191.100	21.60	0.2382	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,550.70930	1,315.500	21.60	0.7618	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			125.12510	166.100	21.93	0.2112	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,691.62510	1,450.500	21.93	0.7888	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			121.77000	161.803	21.99	0.2065	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,718.27000	1,476.203	21.99	0.7935	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			119.58620	159.002	22.04	0.2034	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,736.08620	1,493.402	22.04	0.7966	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			111.24610	148.298	22.20	0.1914	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,807.74610	1,562.698	22.20	0.8086	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			109.25790	145.741	22.24	0.1886	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,825.75790	1,580.141	22.24	0.8114	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			107.30530	143.231	22.28	0.1857	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			1,843.80530	1,597.631	22.28	0.8143	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			94.62690	126.456	22.55	0.1666	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,971.12690	1,720.856	22.55	0.8334	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			85.77520	114.622	22.75	0.1529	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			2,072.27520	1,819.022	22.75	0.8471	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			85.01540	113.604	22.77	0.1517	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,081.51540	1,828.004	22.77	0.8483	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			83.51600	111.597	22.80	0.1493	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			2,100.01600	1,845.997	22.80	0.8507	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			79.89080	106.741	22.89	0.1436	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			2,146.39080	1,891.141	22.89	0.8564	0.00	0	201

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			76.43290	102.105	22.98	0.1381	76,578.68	750	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			2,192.93290	1,936.505	22.98	0.8619	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			75.76090	101.202	23.00	0.1370	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,202.26090	1,945.602	23.00	0.8630	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			73.78280	98.548	23.06	0.1338	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			2,230.28280	1,972.948	23.06	0.8662	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			40.44170	53.656	24.34	0.0772	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,896.94170	2,628.056	24.34	0.9228	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			34.05050	44.970	24.72	0.0655	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			3,100.55050	2,829.370	24.72	0.9345	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			32.22630	42.427	24.85	0.0621	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			3,168.72630	2,896.827	24.85	0.9379	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			30.27780	39.716	24.99	0.0584	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			3,246.77780	2,974.116	24.99	0.9416	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			29.81200	39.069	25.03	0.0575	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,266.31200	2,993.469	25.03	0.9425	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			23.56320	30.769	25.65	0.0458	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			3,570.06320	3,295.169	25.65	0.9542	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			21.56660	28.167	25.90	0.0421	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			3,688.06660	3,412.567	25.90	0.9579	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			16.22200	21.203	26.73	0.0320	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			4,082.72200	3,805.603	26.73	0.9680	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,780.22310	3,060.332	22.35	0.9908	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			184.00370	242.919	21.11	0.2891	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			1,337.50370	1,114.319	21.11	0.7109	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			143.78760	186.873	22.28	0.2163	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,817.88760	1,578.273	22.28	0.7837	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			464.30390	592.581	19.45	0.5407	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			668.40390	513.981	19.45	0.4593	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			114.19880	147.849	22.98	0.1723	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,176.49880	1,927.249	22.98	0.8277	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,182.74220	3,464.725	22.49	0.9926	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			5.04220	4.124	22.49	0.0074	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,550.00660	1,812.743	18.83	0.9196	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			72.30660	52.143	18.83	0.0804	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			157.74510	203.269	22.20	0.2272	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,800.04510	1,562.669	22.20	0.7728	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			688.05180	859.426	18.89	0.6712	0.00	0	224
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			427.45180	315.826	18.89	0.3288	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			94.44850	113.819	24.50	0.1180	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,223.74850	2,958.019	24.50	0.8820	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			245.30900	302.746	21.94	0.2790	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,784.60900	1,556.946	21.94	0.7210	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			177.76610	221.002	22.85	0.2119	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,244.06610	2,002.102	22.85	0.7881	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			145.83970	181.088	23.35	0.1781	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,532.13970	2,282.188	23.35	0.8219	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,271.24120	3,555.297	20.90	0.9898	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			7.54120	6.397	20.90	0.0102	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,670.89560	1,926.150	18.63	0.9015	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			107.19560	77.250	18.63	0.0985	0.00	0	150
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,443.98930	2,719.097	18.49	0.9650	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			35.58930	24.297	18.49	0.0350	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			552.13340	668.558	19.99	0.4963	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			963.73340	793.758	19.99	0.5037	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			304.79060	367.998	21.77	0.3055	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,794.49060	1,570.898	21.77	0.6945	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			478.55800	578.305	20.48	0.4372	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,192.35800	1,005.105	20.48	0.5628	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			200.31680	243.890	23.02	0.2131	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,464.11680	2,220.690	23.02	0.7869	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,791.52880	2,040.093	18.37	0.8898	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			138.52880	99.293	18.37	0.1102	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			189.00730	228.243	23.38	0.1949	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,736.00730	2,487.443	23.38	0.8051	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			167.79700	202.399	23.70	0.1753	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,944.79700	2,691.599	23.70	0.8247	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,363.08280	3,649.752	19.82	0.9871	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			10.08280	8.952	19.82	0.0129	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			766.33800	913.077	19.39	0.5896	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			744.33800	603.077	19.39	0.4104	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			202.18070	242.119	23.36	0.1985	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,816.38070	2,567.619	23.36	0.8015	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,832.99000	2,080.022	18.23	0.8873	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			147.19000	105.522	18.23	0.1127	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,675.11240	1,913.676	18.38	0.8599	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			189.31240	139.176	18.38	0.1401	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			208.26810	249.479	23.28	0.2038	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,762.46810	2,514.979	23.28	0.7962	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,622.34140	1,856.387	18.41	0.8478	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			210.64140	155.787	18.41	0.1522	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			265.37170	318.074	22.68	0.2497	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,373.67170	2,137.474	22.68	0.7503	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,844.18080	2,090.015	18.15	0.8871	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			149.48080	106.315	18.15	0.1129	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			209.23810	250.190	23.35	0.2023	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,814.53810	2,566.490	23.35	0.7977	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			914.18060	1,074.454	19.13	0.6353	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			657.58060	528.554	19.13	0.3647	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			151.58900	171.634	24.62	0.1421	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,654.98900	3,385.734	24.62	0.8579	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,037.86160	2,291.655	17.86	0.9114	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	15/09/2016	Foreign Exchange Option	13.29	Put			115.26160	79.655	17.86	0.0886	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,029.54380	2,282.936	17.88	0.9102	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			116.94380	80.936	17.88	0.0898	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,021.24350	2,274.232	17.89	0.9091	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			118.64350	82.232	17.89	0.0909	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,727.27930	1,962.245	18.26	0.8574	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			202.77930	147.945	18.26	0.1426	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,174.93350	1,371.607	18.76	0.7245	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			450.43350	357.307	18.76	0.2755	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			0.00000	1,072.743	19.18	0.6273	536,371.35	500	500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			0.00000	558.443	19.18	0.3727	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			483.38470	570.087	20.96	0.3956	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,528.88470	1,325.787	20.96	0.6044	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,035.21770	2,287.882	17.81	0.9086	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			120.71770	83.582	17.81	0.0914	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			430.68300	507.740	21.35	0.3599	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,716.18300	1,503.440	21.35	0.6401	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			401.07860	472.730	21.59	0.3392	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,836.57860	1,618.430	21.59	0.6608	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,064.25190	1,242.316	18.84	0.6868	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			539.75190	428.016	18.84	0.3132	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			0.00000	403.031	22.15	0.2962	403,031.10	1,000	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			0.00000	1,888.731	22.15	0.7038	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			266.20520	316.530	22.84	0.2412	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,541.70520	2,302.230	22.84	0.7588	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			462.81230	545.651	21.10	0.3819	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,598.31230	1,391.351	21.10	0.6181	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			242.09950	287.695	23.10	0.2221	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,717.59950	2,473.395	23.10	0.7779	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			128.58090	142.906	26.41	0.1141	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,454.08090	4,178.606	26.41	0.8859	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			363.51870	430.202	21.92	0.3132	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,999.01870	1,775.902	21.92	0.6868	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,093.48210	2,348.969	17.73	0.9164	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			108.98210	74.669	17.73	0.0836	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,051.77670	2,305.259	17.79	0.9109	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			117.27670	80.959	17.79	0.0891	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,043.48730	2,296.563	17.80	0.9097	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			118.98730	82.263	17.80	0.0903	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			194.97690	226.779	23.99	0.1753	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,353.67690	3,094.979	23.99	0.8247	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,464.78100	3,754.183	19.10	0.9839	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			13.48100	12.383	19.10	0.0161	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,915.88140	2,160.574	18.05	0.8822	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			164.58140	118.774	18.05	0.1178	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			206.51000	243.306	23.78	0.1866	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,205.21000	2,951.506	23.78	0.8134	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			225.37620	252.952	24.24	0.1789	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,659.27620	3,393.652	24.24	0.8211	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			220.43140	246.417	24.38	0.1744	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,734.33140	3,467.117	24.38	0.8256	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,557.04090	3,846.625	19.00	0.9798	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			20.94090	17.325	19.00	0.0202	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,024.92950	2,269.101	18.11	0.8748	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			188.82950	139.801	18.11	0.1252	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,147.89670	2,394.553	18.12	0.8690	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			211.29670	161.153	18.12	0.1310	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			246.61730	274.914	25.13	0.1753	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,210.01730	3,941.514	25.13	0.8247	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,663.34880	3,955.846	18.75	0.9761	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			26.74880	22.446	18.75	0.0239	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,920.73000	3,198.249	17.33	0.9465	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			75.33000	54.449	17.33	0.0535	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,911.84180	3,188.757	17.32	0.9460	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			76.44180	54.957	17.32	0.0540	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,902.96570	3,179.619	17.33	0.9453	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			77.56570	55.819	17.33	0.0547	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,342.22960	2,594.121	17.92	0.8837	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			191.62960	144.521	17.92	0.1163	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,536.24610	1,744.950	18.89	0.7323	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			535.64610	445.350	18.89	0.2677	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,381.19240	2,635.184	17.85	0.8892	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			178.43590	133.845	17.84	0.1097	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			66.37250	83.415	26.74	0.0594	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,575.77250	7,293.814	26.74	0.9406	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,724.84500	4,021.437	18.10	0.9770	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			24.24500	21.837	18.10	0.0230	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,662.96170	5,399.931	26.74	0.8756	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			147.24300	180.270	26.74	0.1143	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,886.64300	5,620.670	26.74	0.8857	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,444.43050	2,701.695	17.75	0.8978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			163.83050	122.095	17.75	0.1022	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,389.03590	2,643.445	17.84	0.8903	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,075.03530	4,820.937	26.74	0.8451	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			178.42780	217.014	26.74	0.1333	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,477.82780	5,217.414	26.74	0.8667	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			10.21710	13.574	26.74	0.0119	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,449.61710	11,153.974	26.74	0.9881	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			163.56170	199.530	26.74	0.1244	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,822.29730	4,568.207	26.61	0.8315	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			234.80260	282.841	26.74	0.1656	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,894.20260	4,643.241	26.74	0.8344	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			143.40740	175.731	26.74	0.1119	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,942.80740	5,676.131	26.74	0.8881	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			215.63530	260.537	26.74	0.1549	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,528.44520	4,257.587	25.98	0.8193	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			272.13440	303.468	26.09	0.1784	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,581.53440	4,313.868	26.09	0.8216	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			170.84480	208.103	26.74	0.1288	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,570.24480	5,308.503	26.74	0.8712	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			242.89730	287.807	26.61	0.1685	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,964.97790	3,700.351	24.84	0.7929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			308.83420	342.061	25.03	0.2023	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,058.23420	3,792.461	25.03	0.7977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			221.22900	267.054	26.74	0.1580	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,020.62900	4,767.454	26.74	0.8420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			279.04520	307.187	25.98	0.1807	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,723.91240	3,462.517	24.35	0.7795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			327.71860	364.166	24.52	0.2158	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,807.11860	3,544.566	24.52	0.7842	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			256.59650	295.134	26.36	0.1732	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,705.99650	4,445.534	26.36	0.8268	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			315.57790	349.951	24.84	0.2071	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,975.70360	2,737.035	23.10	0.7229	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			375.57810	425.007	23.55	0.2504	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,284.97810	3,035.407	23.55	0.7496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			281.75280	310.358	25.88	0.1827	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,481.15280	4,210.758	25.88	0.8173	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			334.51240	372.117	24.35	0.2205	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,067.40870	1,857.635	21.67	0.6171	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			501.04690	574.521	22.39	0.3256	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,510.44690	2,284.921	22.39	0.6744	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			326.24340	362.439	24.56	0.2147	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,825.64340	3,562.839	24.56	0.7853	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			416.30360	476.635	23.10	0.2771	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,912.91090	1,709.160	21.40	0.5941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			637.14750	730.238	21.49	0.3977	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,966.54750	1,760.638	21.49	0.6023	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			371.81490	419.567	23.60	0.2475	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,321.21490	3,069.967	23.60	0.7525	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			608.00870	697.234	21.67	0.3829	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,695.45010	1,501.822	21.01	0.5584	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			710.33660	813.507	21.09	0.4340	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,739.73660	1,543.907	21.09	0.5660	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			471.11710	539.997	22.62	0.3088	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,660.51710	2,430.397	22.62	0.6912	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			653.51090	748.761	21.40	0.4059	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,363.18970	1,190.198	20.41	0.4951	0.00	0	32,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			801.86290	918.313	20.66	0.4772	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,501.26290	1,318.713	20.66	0.5228	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			619.02870	709.720	21.60	0.3885	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,028.42870	1,820.120	21.60	0.6115	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			726.05010	831.422	21.01	0.4416	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,045.07070	896.332	19.82	0.4214	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,017.94520	1,164.576	19.90	0.5679	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,087.34520	934.976	19.90	0.4321	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			670.33970	767.820	21.31	0.4143	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,859.73970	1,658.220	21.31	0.5857	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			863.78970	989.798	20.41	0.5049	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			874.26340	739.925	19.48	0.3752	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,170.32110	1,334.490	19.49	0.6232	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			879.72110	744.890	19.49	0.3768	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			744.88380	852.891	20.91	0.4506	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,644.28380	1,453.291	20.91	0.5494	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,045.67070	1,195.932	19.82	0.5786	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			723.42530	603.517	19.15	0.3298	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,279.10400	1,454.679	19.23	0.6592	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			758.50400	635.079	19.23	0.3408	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			932.02500	1,067.038	20.16	0.5337	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,231.42500	1,067.438	20.16	0.4663	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,174.86340	1,339.525	19.48	0.6248	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			591.86270	490.516	18.93	0.2868	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,424.02240	1,615.593	18.95	0.7028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			623.42240	515.993	18.95	0.2972	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,087.12720	1,242.114	19.71	0.5938	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			986.52720	842.514	19.71	0.4062	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,314.02530	1,493.117	19.15	0.6702	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			227.38760	173.736	18.12	0.1337	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,082.01020	2,318.138	18.38	0.8414	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			281.41020	218.538	18.38	0.1586	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,269.28040	1,443.857	19.26	0.6561	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			768.68040	644.257	19.26	0.3439	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,462.46270	1,660.116	18.93	0.7132	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			180.59240	135.584	17.85	0.1108	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,373.36320	2,626.941	17.87	0.8881	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			182.76320	137.341	17.87	0.1119	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,370.65190	1,555.312	19.03	0.6874	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			670.05190	555.712	19.03	0.3126	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,227.98760	2,473.336	18.12	0.8663	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,259.12210	1,415.908	19.94	0.5861	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,196.32210	1,044.608	19.94	0.4139	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,243.51140	1,398.635	19.99	0.5810	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,220.71140	1,067.336	19.99	0.4190	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			846.18960	954.521	21.48	0.4340	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	17.00	Put			2,083.38960	1,883.221	21.48	0.5660	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			567.34940	640.115	23.21	0.3096	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,234.54940	2,998.815	23.21	0.6904	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,400.76180	1,572.108	19.52	0.6308	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			997.96180	860.808	19.52	0.3692	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			492.11710	551.932	23.88	0.2714	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,729.31710	3,480.632	23.88	0.7286	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			456.47690	505.073	24.39	0.2499	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,073.67690	3,813.773	24.39	0.7501	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			910.56420	1,027.700	21.18	0.4605	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,897.76420	1,706.400	21.18	0.5395	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,405.18320	1,576.965	19.51	0.6322	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			992.38320	855.665	19.51	0.3678	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			275.15620	323.488	26.80	0.1641	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,932.35620	5,672.188	26.80	0.8359	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			565.84790	638.413	23.22	0.3088	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,243.04790	3,007.113	23.22	0.6912	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,459.34040	1,637.220	19.37	0.6482	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			926.54040	795.919	19.37	0.3518	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,409.61340	1,581.838	19.49	0.6335	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			986.81340	850.538	19.49	0.3665	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,664.48420	1,831.819	20.02	0.6329	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,165.38420	1,028.319	20.02	0.3671	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,660.15220	1,827.112	20.04	0.6318	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,171.05220	1,033.612	20.04	0.3682	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,668.82900	1,836.539	20.01	0.6340	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,159.72900	1,023.039	20.01	0.3660	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,283.04820	1,396.782	22.02	0.4774	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,431.64820	2,250.482	22.02	0.5226	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,288.62640	1,402.967	22.00	0.4790	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,417.22640	2,236.667	22.00	0.5210	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,285.83350	1,399.870	22.01	0.4782	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,424.43350	2,243.570	22.01	0.5218	0.00	0	0
Total \$ / R Option												9,439,461.12	21,730	1,730,500
Total \$ / R												1,128,084,539.42	94,890	2,648,667
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.21560		14.93350			0.0000	639,055.20	42	997
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.51430		15.22450			0.0000	465,429.00	30	177
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.79960		15.50060			0.0000	552,986.00	35	34
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.07130		15.76280			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,657,470.20	107	1,208
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			154,128.87200	180,915.751	18.89	0.9397	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			4,778.87200	3,355.752	18.89	0.0603	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			153,199.62270	179,965.538	18.86	0.9388	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 MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			4,849.62270	3,405.538	18.86	0.0612	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			152,300.87060	179,015.948	18.84	0.9380	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			4,950.87060	3,455.948	18.84	0.0620	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			68,499.66030	55,371.822	19.17	0.3707	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			91,482.98730	107,274.267	19.18	0.6273	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			69,032.98730	55,844.267	19.18	0.3727	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			91,018.01170	106,748.895	19.19	0.6253	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			69,568.01170	56,318.895	19.19	0.3747	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			91,949.66030	107,801.822	19.17	0.6293	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			127,071.59760	144,515.376	19.16	0.6580	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			76,011.59760	63,555.376	19.16	0.3420	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			126,587.64270	143,940.511	19.16	0.6565	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			76,527.64270	63,980.511	19.16	0.3435	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			126,105.94980	143,404.519	19.18	0.6549	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			77,045.94980	64,444.520	19.18	0.3451	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			208,338.96080	188,322.068	21.48	0.5660	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			84,373.43390	95,174.308	21.50	0.4330	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			209,093.43390	189,044.308	21.50	0.5670	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			84,865.38460	95,730.198	21.47	0.4350	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			207,585.38460	187,600.198	21.47	0.5650	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			84,618.96080	95,452.068	21.48	0.4340	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,657,470.20	107	1,208
£ / R	On 15/04/2016	Foreign Exchange Future			21.26030		21.07800			0.0000	0.00	0	121	
£ / R	On 28/04/2016	Foreign Exchange Future			21.31560		21.13260			0.0000	0.00	0	157	
£ / R	On 31/05/2016	Foreign Exchange Future			21.32170		21.13890			0.0000	1,428,553.90	67	101	
£ / R	On 13/06/2016	Foreign Exchange Future			21.51370		21.32850			0.0000	6,819,842.90	317	57,674	
£ / R	On 08/09/2016	Foreign Exchange Future			21.89940		21.70840			0.0000	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Future			21.94980		21.75790			0.0000	20,852,310.00	950	1,463	
£ / R	On 19/12/2016	Foreign Exchange Future			22.37290		22.17300			0.0000	0.00	0	5	
£ / R	On 13/03/2017	Foreign Exchange Future			22.78040		22.57080			0.0000	0.00	0	0	
£ / R	On 25/04/2017	Foreign Exchange Future			22.96970		22.75890			0.0000	0.00	0	73	
£ / R	On 19/06/2017	Foreign Exchange Future			23.16700		22.96560			0.0000	0.00	0	0	
Total £ / R Future												29,100,706.80	1,334	59,594
£ / R	On 15/04/2016	Foreign Exchange Option	24.20	Call			0.81540	0.694	27.58	0.0024	0.00	0	0	
£ / R	On 15/04/2016	Foreign Exchange Option	24.20	Put			3,122.81540	2,940.394	27.58	0.9976	0.00	0	0	
£ / R	On 28/04/2016	Foreign Exchange Option	22.04	Call			123.60740	152.791	19.31	0.2530	0.00	0	0	
£ / R	On 28/04/2016	Foreign Exchange Option	22.04	Put			1,031.00740	877.191	19.31	0.7470	0.00	0	0	
£ / R	On 31/05/2016	Foreign Exchange Option	21.57	Call			440.30070	511.713	18.75	0.4519	0.00	0	0	
£ / R	On 31/05/2016	Foreign Exchange Option	21.57	Put			871.40070	760.013	18.75	0.5481	0.00	0	0	
£ / R	On 13/06/2016	Foreign Exchange Option	20.49	Call			1,186.74720	1,314.322	18.79	0.7382	0.00	0	0	
£ / R	On 13/06/2016	Foreign Exchange Option	20.49	Put			348.24720	290.622	18.79	0.2618	0.00	0	0	
£ / R	On 13/06/2016	Foreign Exchange Option	20.50	Call			1,180.23450	1,307.401	18.79	0.7362	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			351.73450	293.701	18.79	0.2638	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,173.74110	1,300.501	18.80	0.7342	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			355.24110	296.801	18.80	0.2658	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			86.68110	102.731	21.85	0.1086	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			3,058.18110	2,889.031	21.85	0.8914	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			32.09010	31.265	25.57	0.0344	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			5,203.59010	5,017.565	25.57	0.9656	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,493.98580	1,383.583	20.66	0.5226	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			235.81350	257.388	23.41	0.1569	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,377.41350	4,207.988	23.41	0.8431	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			888.56710	809.189	20.02	0.3770	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			939.53460	1,020.775	20.65	0.4800	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,481.13460	1,371.375	20.65	0.5200	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			935.95400	1,016.875	20.65	0.4787	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,487.55400	1,377.475	20.65	0.5213	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			932.38580	1,012.983	20.66	0.4774	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,396.96710	1,508.589	20.02	0.6230	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			756.73490	821.926	21.11	0.3990	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,998.83490	1,872.126	21.11	0.6010	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			753.95830	818.870	21.12	0.3979	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,006.05830	1,879.070	21.12	0.6021	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			759.52140	824.998	21.10	0.4001	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,991.62140	1,865.198	21.10	0.5999	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			3,105.79770	2,963.807	21.98	0.6518	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			5,198.58260	5,025.790	23.65	0.7981	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,346.22700	1,436.675	20.78	0.5077	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,813.22700	1,703.775	20.78	0.4923	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,342.51140	1,432.755	20.79	0.5068	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,819.51140	1,709.855	20.79	0.4932	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			818.79770	876.707	21.98	0.3482	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			2,051.92990	1,935.255	21.01	0.5282	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			3,979.44080	4,158.218	19.65	0.8967	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			216.44080	195.318	19.65	0.1033	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,884.23380	2,001.140	20.04	0.6351	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			1,121.23380	1,038.240	20.04	0.3649	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			431.58260	458.690	23.65	0.2019	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,349.95970	1,440.605	20.77	0.5087	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,806.95970	1,697.705	20.77	0.4913	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,142.92940	5,338.019	20.85	0.9464	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			99.92940	95.119	20.85	0.0536	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,214.92990	1,298.155	21.01	0.4718	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,386.10060	1,471.167	21.38	0.4610	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,565.30060	2,440.767	21.38	0.5390	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,383.04720	1,467.894	21.39	0.4602	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,572.24720	2,447.494	21.39	0.5398	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,389.16130	1,474.448	21.37	0.4618	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	23.74	Put			2,558.36130	2,434.048	21.37	0.5382	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,506.91010	1,592.870	21.45	0.4660	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,728.01010	2,603.170	21.45	0.5340	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			1,064.40000	863.000		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			1,074.40000	873.000		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			1,054.40000	853.000		1.0000	0.00	0	0
Total £ / R Option												0.00	0	45,432
Total £ / R												29,100,706.80	1,334	105,026
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13796		0.13443			0.0000	0.00	0	4,941
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14113		0.13751			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14426		0.14053			0.0000	0.00	0	5,731
Total ¥ / R Future												0.00	0	11,820
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			32.84810	13.634	17.69	0.0320	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			676.14460	924.797	17.63	0.7920	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			233.34460	128.897	17.63	0.2080	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,445.54500	2,796.968	19.25	0.9970	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			2.74500	1.068	19.25	0.0030	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,475.64810	1,809.534	17.69	0.9680	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,776.79590	3,127.826	18.73	0.9788	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			25.69590	14.626	18.73	0.0212	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,862.60360	2,181.840	18.10	0.9172	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			111.50360	68.640	18.10	0.0828	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,113.28160	1,363.667	18.17	0.7673	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			362.18160	250.467	18.17	0.2327	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00400	0.005	27.93	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,946.90400	26,574.105	27.93	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00250	0.003	27.93	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,946.90250	27,574.103	27.93	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00150	0.002	27.93	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,946.90150	28,574.102	27.93	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,820
€ / R	On	15/04/2016	Foreign Exchange Future			17.10450		16.80020			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.14540		16.84050			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			17.15290		16.84770			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			17.15670		16.85140			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.26100		16.95340			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.26890		16.96110			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	31/05/2016	Foreign Exchange Future			17.28460		17.19020			0.0000	17,284.60	1	1
€ / R	On	13/06/2016	Foreign Exchange Future			17.33600		17.02690			0.0000	48,402,112.00	2,792	80,718
€ / R	On	19/09/2016	Foreign Exchange Future			17.73450		17.41670			0.0000	15,074,325.00	850	6,010
€ / R	On	19/12/2016	Foreign Exchange Future			18.12230		17.79410			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			18.49660		18.15860			0.0000	0.00	0	2,500
Total € / R Future												63,493,721.60	3,643	100,707
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			4.99920	7.895	24.82	0.0295	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,704.79920	1,403.395	24.82	0.9705	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			16.78570	27.735	22.17	0.0702	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,746.28570	1,452.335	22.17	0.9298	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			229.43900	339.554	20.25	0.5023	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			551.73900	356.654	20.25	0.4977	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			26.13540	40.830	22.60	0.0906	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,744.73540	1,454.130	22.60	0.9094	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			99.36350	133.580	22.29	0.1797	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,825.96350	1,552.580	22.29	0.8203	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			107.05590	142.758	22.30	0.1865	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,825.95590	1,553.858	22.30	0.8135	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			0.00000	660.533	22.73	0.5423	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			0.00000	565.933	22.73	0.4577	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,254.20120	1,500.635	19.59	0.8446	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			187.30120	124.635	19.59	0.1554	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			342.24260	436.410	20.95	0.4058	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			1,458.93320	1,720.741	19.58	0.8862	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			132.03320	84.741	19.58	0.1138	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			65.58350	86.014	23.82	0.1046	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,888.68350	2,600.014	23.82	0.8954	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			810.45170	1,000.367	19.71	0.7013	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			620.18990	778.990	20.02	0.6058	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			593.28990	442.990	20.02	0.3942	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,846.99150	3,149.936	23.12	0.9791	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			20.09150	13.936	23.12	0.0209	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,855.92570	2,143.879	20.49	0.9320	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			70.63190	49.000	20.44	0.0695	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,105.34260	890.410	20.95	0.5942	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,837.53190	2,125.000	20.44	0.9305	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			69.02570	47.879	20.49	0.0680	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,846.72440	2,134.436	20.47	0.9313	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			69.82440	48.436	20.47	0.0687	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			413.55170	294.367	19.71	0.2987	0.00	0	7,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,597.98880	2,883.335	19.02	0.9188	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			121.28880	88.835	19.02	0.0812	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,589.47280	2,874.472	19.03	0.9179	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			122.77280	89.972	19.03	0.0821	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,580.96780	2,865.621	19.04	0.9171	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			124.26780	91.121	19.04	0.0829	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,604.59080	1,807.832	19.75	0.6801	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			810.49080	685.532	19.75	0.3199	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,962.22290	2,197.058	19.62	0.7542	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			568.12290	474.758	19.62	0.2458	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,657.75130	1,869.267	19.73	0.6929	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			763.65130	646.967	19.73	0.3071	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			805.73740	681.611	19.75	0.3186	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			369.98160	394.353	24.45	0.2066	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,475.88160	4,172.053	24.45	0.7934	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,599.35350	1,801.766	19.75	0.6789	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			815.25350	689.466	19.75	0.3211	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			477.23070	531.890	23.16	0.2709	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,483.13070	3,209.590	23.16	0.7291	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,609.83740	1,813.911	19.75	0.6814	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,249.11420	1,386.646	20.79	0.5174	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,800.51420	1,600.046	20.79	0.4826	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,255.96640	1,394.245	20.77	0.5195	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,787.36640	1,587.645	20.77	0.4805	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,252.53540	1,390.440	20.78	0.5184	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,793.93540	1,593.840	20.78	0.4816	0.00	0	0
Total € / R Option												0.00	0	41,222
Total € / R												63,493,721.60	3,643	141,929
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.42500		11.33280			0.0000	27,991,250.00	2,450	7,126
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.60080		11.50480			0.0000	232,016.00	20	1,436
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.77190		11.67150			0.0000	0.00	0	330
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.93720		11.83270			0.0000	0.00	0	4,216
Total AU\$ / R Future												28,223,266.00	2,470	13,108
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,251.10950	1,341.749	17.22	0.9539	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			18.30950	16.749	17.22	0.0461	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,270.37590	1,361.081	17.31	0.9556	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			17.57590	16.081	17.31	0.0444	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,260.73890	1,351.411	17.26	0.9548	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			17.93890	16.411	17.26	0.0452	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			86.70660	77.224	16.66	0.1153	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,382.95900	1,469.312	16.65	0.8830	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			88.15900	78.512	16.65	0.1170	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,400.07310	1,486.752	16.66	0.8862	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			85.27310	75.952	16.66	0.1138	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,391.50660	1,478.024	16.66	0.8847	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,234.13220	1,315.816	16.34	0.7835	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			232.63220	213.916	16.34	0.2165	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,226.68240	1,308.185	16.33	0.7816	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			235.18240	216.285	16.33	0.2184	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,241.60570	1,323.464	16.34	0.7855	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			230.10570	211.564	16.34	0.2145	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			819.43250	766.623	16.38	0.4732	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			699.94120	752.314	16.37	0.5310	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			807.24120	755.114	16.37	0.4690	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			696.02870	747.945	16.37	0.5289	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			813.32870	760.745	16.37	0.4711	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			692.13250	743.823	16.38	0.5268	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												28,223,266.00	2,470	13,108
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.54410		11.43870			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.77160		11.66260			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			668.07520	754.053	15.74	0.8195	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			99.37520	79.953	15.74	0.1805	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			660.40770	746.003	15.74	0.8160	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			101.70770	81.903	15.74	0.1840	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			652.78130	737.989	15.73	0.8125	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			104.08130	83.889	15.73	0.1875	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			280.73680	308.947	17.24	0.3543	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			998.13680	917.346	17.24	0.6457	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			278.44880	306.418	17.26	0.3519	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			1,005.84880	924.819	17.26	0.6481	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			276.18050	303.912	17.28	0.3496	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,013.58050	932.312	17.28	0.6504	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Future			15.93640		15.60770			0.0000	0.00	0	6,413
CHF / R	On	19/09/2016	Foreign Exchange Future			16.32690		15.98790			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,413
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,327.55820	1,612.004	19.04	0.8988	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			109.85820	65.604	19.04	0.1012	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,319.40010	1,603.227	19.04	0.8973	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			111.70010	66.827	19.04	0.1027	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,311.26480	1,594.466	19.04	0.8957	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			113.56480	68.066	19.04	0.1043	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			662.99790	794.959	20.84	0.4812	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,275.09790	1,068.059	20.84	0.5188	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	19/09/2016	Foreign Exchange Option	16.61	Call			659.86880	791.277	20.85	0.4795	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,281.96880	1,074.377	20.85	0.5205	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			656.75460	787.611	20.87	0.4779	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,288.85460	1,080.711	20.87	0.5221	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,413
CNH / R	On	13/06/2016	Foreign Exchange Future			2.33790		2.29720			0.0000	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Future			2.37000		2.32900			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,280.57040	1,584.265	19.90	0.7560	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			408.57040	305.265	19.90	0.2440	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,214.86120	1,509.846	19.82	0.7400	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			442.86120	330.846	19.82	0.2600	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,151.09690	1,437.047	19.75	0.7235	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			479.09690	358.047	19.75	0.2765	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,002.61220	1,745.962	20.12	0.5698	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			763.59780	912.190	20.17	0.4188	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,073.59780	1,812.190	20.17	0.5812	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			735.58310	879.518	20.23	0.4076	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,145.58310	1,879.518	20.23	0.5924	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			792.61220	945.962	20.12	0.4302	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.33630		2.29310			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.39180		2.34710			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,099.62310	2,480.191	20.80	0.8896	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			168.62310	117.191	20.80	0.1104	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,267.26050	2,664.573	21.26	0.9037	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			136.26050	101.573	21.26	0.0963	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,182.78360	2,572.095	21.03	0.8969	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			151.78360	109.095	21.03	0.1031	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,174.67610	1,389.546	21.42	0.5309	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,603.67610	1,371.546	21.42	0.4691	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,136.58490	1,345.372	21.46	0.5195	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,665.58490	1,427.372	21.46	0.4805	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,099.59150	1,303.306	21.51	0.5082	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,728.59150	1,485.306	21.51	0.4918	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			1.96250		1.92650			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.00120		1.96420			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.03720		1.99910			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.07130		2.03190			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			163.44710	218.648	21.49	0.2179	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			2,098.44710	1,793.648	21.49	0.7821	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			152.31550	204.021	21.65	0.2053	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			2,187.31550	1,879.021	21.65	0.7947	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			141.97740	190.407	21.81	0.1933	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			2,276.97740	1,965.406	21.81	0.8067	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			548.47020	650.004	20.66	0.3659	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,106.47020	1,838.005	20.66	0.6341	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			527.51880	625.270	20.78	0.3544	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,185.51880	1,913.270	20.78	0.6456	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			507.45570	601.557	20.90	0.3433	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,265.45570	1,989.557	20.90	0.6567	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			905.43700	1,045.366	20.41	0.4418	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,114.43700	1,873.365	20.41	0.5582	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			878.79650	1,013.838	20.49	0.4316	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,187.79650	1,941.838	20.49	0.5684	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			853.03180	983.285	20.57	0.4215	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,262.03180	2,011.285	20.57	0.5785	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,174.66060	1,337.383	20.43	0.4736	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,255.66060	2,024.383	20.43	0.5264	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,144.84110	1,303.350	20.49	0.4646	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,325.84110	2,090.350	20.49	0.5354	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,116.95150	1,271.656	20.58	0.4558	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,397.95150	2,158.656	20.58	0.5442	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.14800		0.14650			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14920		0.14640			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14790		0.14670			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266
NGN / R	On	13/06/2016	Foreign Exchange Future			0.07050		0.07020			0.0000	0.00	0	11,085

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06520		0.06490			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.06150		0.06110			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	11,085
Total NGN / R												0.00	0	11,085
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.31790		10.18180			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.47560		10.33570			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.62950		10.48590			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,192.82060	1,323.609	18.75	0.9558	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			21.02060	15.709	18.75	0.0442	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,211.94410	1,342.965	18.84	0.9575	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			20.14410	15.065	18.84	0.0425	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,202.37770	1,333.284	18.79	0.9567	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			20.57770	15.384	18.79	0.0433	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,030.53950	1,144.062	17.59	0.8203	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			154.83950	128.462	17.59	0.1797	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,022.86030	1,136.054	17.58	0.8181	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			157.16030	130.455	17.58	0.1819	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,015.20720	1,128.071	17.57	0.8158	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			159.50720	132.471	17.57	0.1842	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			484.03160	543.738	18.01	0.4761	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			848.13160	764.238	18.01	0.5239	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			480.68090	540.046	18.02	0.4738	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			854.78090	770.546	18.02	0.5262	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			477.34880	536.377	18.03	0.4714	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			861.44880	776.876	18.03	0.5286	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.38420		1.37540			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.39860		1.38970			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.41250		1.40300			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.42180		1.41190			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			554.00000	642.000		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			454.00000	542.000		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			354.00000	442.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0

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	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			303.00000	214.000		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			103.00000	14.000		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			203.00000	114.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	25.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			70.00000	0.000		0.0000	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			170.00000	75.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			30.00000	125.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	18.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			81.00000	0.000		0.0000	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			181.00000	82.000		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			281.00000	182.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.13940		1.14020			0.0000	0.00	0	9,121
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.14310		1.14400			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.14700		1.14800			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	9,121
Total QUANTO € / \$												0.00	0	9,121
RAIN	On	13/06/2016	Foreign Exchange Future			26,890.53000		26,409.20000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			27,422.61000		26,930.38000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.20440		11.03840			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.40810		11.23940			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			899.47920	1,048.094	16.56	0.9121	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			51.07920	33.694	16.56	0.0879	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			890.88060	1,039.081	16.56	0.9100	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			52.48060	34.681	16.56	0.0900	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			882.31330	1,030.091	16.55	0.9078	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			53.91330	35.691	16.55	0.0922	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			375.98830	438.356	17.32	0.4607	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			756.58830	650.256	17.32	0.5393	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			372.77340	434.677	17.33	0.4579	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			763.37340	656.577	17.33	0.5421	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			369.58400	431.023	17.34	0.4551	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			770.18400	662.923	17.34	0.5449	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.27980		5.21170			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.25280		5.18620			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			468.34740	531.853	16.54	0.9302	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			16.64740	12.053	16.54	0.0698	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			459.35130	522.596	16.51	0.9265	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			17.65130	12.796	16.51	0.0735	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			450.40550	513.377	16.49	0.9226	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			18.70550	13.577	16.49	0.0774	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			192.94760	224.256	15.73	0.5232	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			256.74760	221.456	15.73	0.4768	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			188.91780	219.726	15.75	0.5161	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			262.71780	226.926	15.75	0.4839	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			184.95810	215.267	15.77	0.5090	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			268.75810	232.467	15.77	0.4910	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.34460		1.30440			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.28790		1.24800			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1241120242.90	80,714	1,132,489
Total Options												9439461.12	21,730	1,817,154
Grand Total:												1,250,559,704.02	102,444	2,949,643