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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/04/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/04/2016	Foreign Exchange Future	14.32990	14.43890			0.0000	1,533,299.30	107	0
\$ / R	On	29/04/2016	Foreign Exchange Future	14.28050	14.44810			0.0000	4,755,406.50	333	767
\$ / R	On	03/05/2016	Foreign Exchange Future	14.28050	14.45150			0.0000	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Future	14.27120	14.45240			0.0000	0.00	0	733
\$ / R	On	06/05/2016	Foreign Exchange Future	14.27710	14.45420			0.0000	0.00	0	0
\$ / R	On	09/05/2016	Foreign Exchange Future	14.28600	14.45680			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future	14.28900	14.46010			0.0000	0.00	0	825
\$ / R	On	13/05/2016	Foreign Exchange Future	14.29760	14.47000			0.0000	0.00	0	616
\$ / R	On	16/05/2016	Foreign Exchange Future	14.30630	14.48000			0.0000	0.00	0	1,880
\$ / R	On	17/05/2016	Foreign Exchange Future	14.30920	14.48330			0.0000	0.00	0	100
\$ / R	On	18/05/2016	Foreign Exchange Future	14.31210	14.48660			0.0000	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Future	14.31500	14.48990			0.0000	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Future	14.31780	14.49320			0.0000	0.00	0	4,700
\$ / R	On	23/05/2016	Foreign Exchange Future	14.32650	14.50320			0.0000	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Future	14.32940	14.50650			0.0000	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Future	14.33230	14.50980			0.0000	0.00	0	285
\$ / R	On	27/05/2016	Foreign Exchange Future	14.33800	14.51640			0.0000	0.00	0	1,000
\$ / R	On	30/05/2016	Foreign Exchange Future	14.34670	14.52640			0.0000	0.00	0	930
\$ / R	On	31/05/2016	Foreign Exchange Future	14.34960	14.52970			0.0000	0.00	0	2,003
\$ / R	On	06/06/2016	Foreign Exchange Future	14.36690	14.54710			0.0000	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Future	14.36980	14.55010			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	08/06/2016	Foreign Exchange Future			14.37270		14.55300			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.37560		14.55590			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.38710		14.56750			0.0000	469,436,685.90	32,629	619,506
\$ / R	On	14/06/2016	Foreign Exchange Future			14.39000		14.57040			0.0000	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Future			14.39290		14.61550			0.0000	503,751.50	35	0
\$ / R	On	21/06/2016	Foreign Exchange Future			14.41030		14.59070			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			14.41890		14.59950			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			14.43050		14.61110			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			14.43340		14.61400			0.0000	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Future			14.43630		14.61690			0.0000	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Future			14.45070		14.63140			0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Future			14.47100		14.65160			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			14.51150		14.69210			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.51440		14.69500			0.0000	0.00	0	2,110
\$ / R	On	28/07/2016	Foreign Exchange Future			14.51730		14.69790			0.0000	0.00	0	265
\$ / R	On	11/08/2016	Foreign Exchange Future			14.55830		14.73950			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			14.57020		14.75140			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			14.57610		14.75740			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.60270		14.78420			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			14.61160		14.79310			0.0000	0.00	0	2,610
\$ / R	On	06/09/2016	Foreign Exchange Future			14.63520		14.81700			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.64110		14.82290			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			14.64410		14.82590			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			14.65590		14.83780			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.66180		14.84380			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.67370		14.85570			0.0000	260,120,679.90	17,727	183,239
\$ / R	On	28/09/2016	Foreign Exchange Future			14.70030		14.88250			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.78310		14.96600			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.88080		15.06380			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.92820		15.11130			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.94300		15.12610			0.0000	128,509,800.00	8,600	60,413
\$ / R	On	13/03/2017	Foreign Exchange Future			15.19620		15.37850			0.0000	30,453,184.80	2,004	5,047
\$ / R	On	19/06/2017	Foreign Exchange Future			15.47060		15.64820			0.0000	0.00	0	1,300
\$ / R	On	18/09/2017	Foreign Exchange Future			15.69770		15.87460			0.0000	0.00	0	0
Total \$ / R Future												895,312,807.90	61,435	889,208
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call			0.05460	0.000	16.40	0.0000	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put			1,341.15460	1,450.100	16.40	1.0000	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			0.03790	0.000	50.04	0.0000	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			1,781.93790	1,949.500	50.04	1.0000	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Call			27.23980	7.008	20.73	0.0490	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Put			445.73980	596.508	20.73	0.9510	0.00	0	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Call			13.15040	3.412	22.10	0.0247	0.00	0	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Put			591.65040	752.912	22.10	0.9753	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.42	Call			156.50460	55.370	16.64	0.3123	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.42	Put			125.00460	194.870	16.64	0.6877	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			0.09680	0.039	34.95	0.0002	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			2,247.69680	2,428.839	34.95	0.9998	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Call			19.09760	5.366	20.12	0.0326	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Put			654.89760	818.266	20.12	0.9674	0.00	0	0
\$ / R	On	09/05/2016	Foreign Exchange Option	14.55	Call			149.13650	66.507	16.65	0.2679	0.00	0	2,500
\$ / R	On	09/05/2016	Foreign Exchange Option	14.55	Put			242.33650	330.507	16.65	0.7321	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			296.07530	175.034	16.50	0.5144	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			115.97530	166.034	16.50	0.4856	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	14.44	Call			207.20680	107.707	16.63	0.3694	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.44	Put			187.10680	258.707	16.63	0.6306	0.00	0	1,000
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			10.88460	3.428	21.25	0.0175	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			1,060.78460	1,224.428	21.25	0.9825	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			5.56540	2.334	23.45	0.0103	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			1,515.56540	1,684.734	23.45	0.9897	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			6.74620	3.441	22.52	0.0139	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			1,516.74620	1,687.141	22.52	0.9861	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			1.36090	0.800	26.80	0.0031	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			2,468.06090	2,641.600	26.80	0.9969	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Call			254.12150	157.238	17.16	0.4020	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Put			230.82150	308.038	17.16	0.5980	0.00	0	1,000
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Call			361.94890	241.898	16.89	0.5305	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Put			155.34890	209.798	16.89	0.4695	0.00	0	15,000
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call			135.20660	74.224	17.99	0.2192	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put			448.60660	562.124	17.99	0.7808	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			17.13130	8.402	20.41	0.0313	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			1,227.23130	1,393.402	20.41	0.9687	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			34.64010	15.701	19.57	0.0548	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			1,021.44010	1,177.901	19.57	0.9452	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			55.50450	25.354	18.71	0.0811	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			912.30450	1,058.854	18.71	0.9189	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Call			293.50670	196.649	17.29	0.4194	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Put			267.00670	347.249	17.29	0.5806	0.00	0	1,000
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call			86.68000	47.092	18.82	0.1308	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put			776.88000	914.792	18.82	0.8692	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			16.84680	7.750	20.95	0.0247	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,630.44680	1,799.750	20.95	0.9753	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Call			443.32870	320.496	17.06	0.5604	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Put			176.92870	232.496	17.06	0.4396	0.00	0	1,000
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			5.60580	2.724	22.59	0.0091	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,189.20580	2,364.724	22.59	0.9909	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,716.62080	2,538.221	22.32	0.9991	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			0.22080	0.221	22.32	0.0009	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,040.42960	870.918	16.95	0.9004	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			24.02960	32.918	16.95	0.0996	0.00	0	150
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Call			435.51290	314.593	16.87	0.5415	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Put			199.11290	257.893	16.87	0.4585	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 Option	14.50	Call			329.70120	230.215	17.31	0.4308	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Put			300.00120	380.615	17.31	0.5692	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			205.84580	134.117	18.01	0.2848	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			496.14580	604.517	18.01	0.7152	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			96.99320	59.188	19.41	0.1326	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			999.89320	1,142.288	19.41	0.8674	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,348.99350	2,168.402	19.68	0.9950	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			1.89350	1.502	19.68	0.0050	0.00	0	1,000
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call			365.70710	265.833	17.59	0.4406	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put			335.60710	416.033	17.59	0.5594	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			65.42480	39.278	20.23	0.0895	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			1,292.42480	1,446.578	20.23	0.9105	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			336.56500	243.588	17.84	0.4080	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			383.56500	470.888	17.84	0.5920	0.00	0	8,219
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,287.61390	1,114.134	16.55	0.9232	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			21.71390	28.534	16.55	0.0768	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,278.30390	1,105.039	16.56	0.9211	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			22.40390	29.439	16.56	0.0789	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,269.01110	1,095.966	16.56	0.9191	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			23.11110	30.366	16.56	0.0809	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,410.65570	2,230.048	20.12	0.9916	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			3.15570	2.948	20.12	0.0084	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,668.74370	1,487.881	16.71	0.9683	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			11.24370	10.781	16.71	0.0317	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,580.66100	1,400.851	16.54	0.9605	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			13.16100	13.751	16.54	0.0395	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,387.48960	1,213.093	16.60	0.9320	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			19.98960	25.993	16.60	0.0680	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,303.57410	1,130.959	16.63	0.9151	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			26.07410	33.859	16.63	0.0849	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,294.33470	1,121.940	16.64	0.9131	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			26.83470	34.840	16.64	0.0869	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,285.11330	1,112.944	16.64	0.9110	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			27.61330	35.844	16.64	0.0890	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,113.73670	946.805	16.70	0.8650	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			46.23670	59.705	16.70	0.1350	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,087.42180	921.496	16.71	0.8566	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			49.92180	64.396	16.71	0.1434	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			712.02970	570.450	17.05	0.6847	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			144.52970	183.350	17.05	0.3153	0.00	0	50,071
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call			643.33790	508.175	17.15	0.6412	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put			175.83790	221.075	17.15	0.3588	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			578.84990	450.492	17.24	0.5966	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			211.34990	263.392	17.24	0.4034	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			548.21450	423.382	17.29	0.5740	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			230.71450	286.282	17.29	0.4260	0.00	0	51,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			446.92520	335.933	17.50	0.4933	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			309.42520	378.833	17.50	0.5067	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			436.54000	327.487	17.54	0.4845	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			319.04000	390.387	17.54	0.5155	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			411.33070	307.135	17.64	0.4627	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			343.83070	420.035	17.64	0.5373	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			339.06170	248.999	17.97	0.3964	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			431.56170	521.899	17.97	0.6036	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call			323.17230	236.037	18.05	0.3807	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put			455.67230	548.937	18.05	0.6193	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			307.91800	223.669	18.13	0.3653	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			480.41800	576.569	18.13	0.6347	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			304.20050	220.669	18.15	0.3615	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			486.70050	583.569	18.15	0.6385	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			293.28170	211.876	18.22	0.3504	0.00	0	25,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			505.78170	604.776	18.22	0.6496	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			286.19040	206.188	18.26	0.3430	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			518.69040	619.088	18.26	0.6570	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			269.10700	192.560	18.36	0.3252	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			551.60700	655.460	18.36	0.6748	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			243.62560	172.435	18.52	0.2979	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			606.12560	715.335	18.52	0.7021	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			234.63490	165.394	18.59	0.2881	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			627.13490	738.294	18.59	0.7119	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			231.70560	163.105	18.61	0.2849	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			634.20560	746.006	18.61	0.7151	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			223.10940	156.416	18.67	0.2755	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			655.60940	769.316	18.67	0.7245	0.00	0	7,840
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call			196.49370	135.903	18.87	0.2456	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put			728.99370	848.803	18.87	0.7544	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			161.98680	109.576	19.17	0.2055	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			844.48680	972.476	19.17	0.7945	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			83.23500	52.646	20.14	0.1093	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			1,265.73500	1,415.546	20.14	0.8907	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			67.92560	41.767	20.39	0.0892	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			1,400.42560	1,554.667	20.39	0.9108	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			65.21490	39.716	20.42	0.0854	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			1,427.71490	1,582.616	20.42	0.9146	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			59.29930	35.289	20.48	0.0771	0.00	0	650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			1,491.79930	1,648.189	20.48	0.9229	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			55.40210	32.414	20.53	0.0716	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			1,537.90210	1,695.314	20.53	0.9284	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			51.34790	29.759	20.58	0.0664	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,583.84790	1,742.659	20.58	0.9336	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			46.13350	26.383	20.65	0.0598	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,648.63350	1,809.283	20.65	0.9402	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			44.05370	25.049	20.68	0.0571	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,676.55370	1,837.950	20.68	0.9429	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			42.06190	23.780	20.71	0.0545	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,704.56190	1,866.680	20.71	0.9455	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			40.15470	22.572	20.74	0.0521	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,732.65470	1,895.472	20.74	0.9479	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			37.73830	21.050	20.78	0.0489	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			1,770.23830	1,933.950	20.78	0.9511	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			35.45940	19.627	20.82	0.0460	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,807.95940	1,972.527	20.82	0.9540	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			27.58120	14.798	20.98	0.0357	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,960.08120	2,127.699	20.98	0.9643	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			26.30260	14.030	21.01	0.0340	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,988.80260	2,156.930	21.01	0.9660	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			25.48160	13.539	21.03	0.0330	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			2,007.98160	2,176.439	21.03	0.9670	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			22.43710	11.735	21.11	0.0290	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			2,084.93710	2,254.635	21.11	0.9710	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			21.73200	11.322	21.13	0.0281	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			2,104.23200	2,274.222	21.13	0.9719	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			21.04880	10.923	21.15	0.0272	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			2,123.54880	2,293.823	21.15	0.9728	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			16.81110	8.485	21.29	0.0216	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,259.31110	2,431.385	21.29	0.9784	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			14.07230	6.949	21.39	0.0180	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			2,366.57230	2,539.849	21.39	0.9820	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			13.84610	6.824	21.40	0.0177	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,376.34610	2,549.724	21.40	0.9823	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			13.40380	6.579	21.42	0.0171	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			2,395.90380	2,569.479	21.42	0.9829	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			12.35790	6.005	21.47	0.0157	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			2,444.85790	2,618.905	21.47	0.9843	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			11.39140	5.481	21.52	0.0145	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			2,493.89140	2,668.381	21.52	0.9855	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			11.20720	5.381	21.53	0.0142	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,503.70720	2,678.281	21.53	0.9858	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			10.67180	5.094	21.56	0.0135	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			2,533.17180	2,707.993	21.56	0.9865	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			4.62980	2.926	24.12	0.0074	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			3,227.12980	3,405.826	24.12	0.9926	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			4.17890	2.776	25.13	0.0068	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			3,436.67890	3,615.676	25.13	0.9932	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			4.04890	2.734	25.47	0.0066	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			3,506.54890	3,685.634	25.47	0.9934	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			3.91110	2.691	25.85	0.0065	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			3,586.41110	3,765.590	25.85	0.9935	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			3.87830	2.680	25.95	0.0064	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,606.37830	3,785.580	25.95	0.9936	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			3.44440	2.550	27.44	0.0058	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			3,915.94440	4,095.450	27.44	0.9942	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			3.30810	2.513	28.01	0.0057	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			4,035.80810	4,215.413	28.01	0.9943	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			2.94970	1.504	28.49	0.0035	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			4,435.44970	4,614.404	28.49	0.9965	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			54.59200	32.394	20.63	0.0706	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			1,574.19200	1,732.394	20.63	0.9294	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call			397.82360	298.616	17.81	0.4482	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put			367.42360	448.616	17.81	0.5518	0.00	0	1,000
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call			0.00000	278.930	18.00	0.4220	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put			0.00000	496.030	18.00	0.5780	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call			427.46860	328.528	17.95	0.4542	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put			396.76860	478.228	17.95	0.5458	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			42.13190	26.531	21.78	0.0524	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			2,082.63190	2,247.631	21.78	0.9476	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			231.49160	169.644	19.25	0.2645	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			801.99160	920.744	19.25	0.7355	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call			43.66230	27.582	21.73	0.0543	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			2,054.16230	2,218.682	21.73	0.9457	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			31.49810	19.618	22.38	0.0383	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,460.39810	2,629.118	22.38	0.9617	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,181.01410	1,017.805	17.00	0.8398	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			69.91410	87.305	17.00	0.1602	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call			455.63700	356.257	18.05	0.4591	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put			424.53700	505.757	18.05	0.5409	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			50.25130	32.599	21.72	0.0610	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,059.15130	2,222.099	21.72	0.9390	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,814.32350	2,633.994	20.92	0.9917	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			3.22350	3.494	20.92	0.0083	0.00	0	250
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			401.27550	312.076	18.39	0.4123	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			507.27550	598.676	18.39	0.5877	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call			619.02530	499.071	17.73	0.5695	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put			292.12530	352.771	17.73	0.4305	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			480.72260	383.007	18.15	0.4633	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			449.32260	532.307	18.15	0.5367	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			504.92120	408.228	18.22	0.4670	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			473.32120	557.228	18.22	0.5330	0.00	0	12,000
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			112.59850	85.013	21.83	0.1163	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			2,020.49850	2,173.513	21.83	0.8837	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			35.48400	25.415	24.82	0.0373	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,533.38400	3,703.915	24.82	0.9627	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			75.44110	55.746	22.70	0.0788	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,510.44110	2,671.346	22.70	0.9212	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	27/07/2016	Foreign Exchange Option	17.45	Call			58.86970	43.242	23.27	0.0622	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,813.86970	2,978.842	23.27	0.9378	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,901.56070	2,722.453	19.75	0.9846	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			6.56070	8.053	19.75	0.0154	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,302.32710	1,145.421	17.16	0.8140	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			107.32710	131.021	17.16	0.1860	0.00	0	150
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			509.60650	420.399	18.57	0.4415	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			591.70650	683.099	18.57	0.5585	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,076.24290	1,901.414	17.67	0.9317	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			36.74290	43.114	17.67	0.0683	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			331.11230	270.020	19.87	0.2923	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,111.61230	1,231.720	19.87	0.7077	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			158.21080	125.432	21.71	0.1480	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			2,016.81080	2,165.232	21.71	0.8520	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			95.18790	74.458	22.94	0.0914	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,727.78790	2,888.358	22.94	0.9086	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			281.47360	230.108	20.47	0.2482	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,364.07360	1,494.009	20.47	0.7518	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,427.08620	1,272.472	17.30	0.7999	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			142.88620	169.772	17.30	0.2001	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			91.36620	74.365	23.48	0.0867	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,007.16620	3,171.665	23.48	0.9133	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			81.49820	66.849	24.04	0.0777	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,227.29820	3,394.149	24.04	0.9223	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,992.84350	2,813.112	18.21	0.9818	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			8.64350	10.412	18.21	0.0182	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			508.04630	428.891	19.16	0.3960	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			854.94630	957.291	19.16	0.6040	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			103.01460	84.190	23.45	0.0929	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,086.01460	3,248.990	23.45	0.9071	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,469.55580	1,315.549	17.25	0.7975	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			152.55580	180.349	17.25	0.2025	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,316.09730	1,168.567	17.32	0.7543	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			199.09730	233.367	17.32	0.2457	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			105.92960	86.472	23.31	0.0954	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,028.92960	3,191.272	23.31	0.9046	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,266.08970	1,121.526	17.38	0.7357	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			223.18970	260.426	17.38	0.2643	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			142.31740	114.900	22.54	0.1234	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,619.41740	2,773.800	22.54	0.8766	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,482.37630	1,329.290	17.32	0.7960	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			156.47630	185.190	17.32	0.2040	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			107.33030	89.303	23.47	0.0966	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,081.43030	3,245.203	23.47	0.9034	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			79.98450	67.031	25.54	0.0699	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,952.18450	4,121.131	25.54	0.9301	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	13/09/2016	Foreign Exchange Option	14.95	Call			636.16030	547.057	18.85	0.4548	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			748.36030	841.156	18.85	0.5452	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,675.37840	1,515.444	17.22	0.8351	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			121.57840	143.644	17.22	0.1649	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,667.05480	1,507.465	17.22	0.8333	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			123.25480	145.665	17.22	0.1667	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,658.74870	1,499.507	17.23	0.8315	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			124.94870	147.707	17.23	0.1685	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			864.98340	753.610	18.15	0.5641	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			509.28340	579.910	18.15	0.4359	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			639.79090	550.878	18.89	0.4499	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			784.09090	877.178	18.89	0.5501	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,673.27600	1,514.259	17.19	0.8308	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			127.57600	150.559	17.19	0.1692	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,368.60360	1,221.379	17.34	0.7533	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			212.90360	247.678	17.34	0.2467	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			261.65540	217.144	21.34	0.2082	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,915.95540	2,053.444	21.34	0.7918	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			814.78240	707.405	18.28	0.5403	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			559.08240	633.705	18.28	0.4597	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			767.05070	664.308	18.42	0.5169	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			611.35070	690.608	18.42	0.4831	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			212.32740	175.086	21.83	0.1725	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,216.62740	2,361.386	21.83	0.8275	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			301.58640	252.208	21.00	0.2367	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,715.88640	1,848.509	21.00	0.7633	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			286.41930	238.401	21.13	0.2256	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,790.71930	1,924.701	21.13	0.7744	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			130.76750	108.061	23.10	0.1113	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,975.06750	3,134.362	23.10	0.8887	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			239.15350	197.911	21.55	0.1921	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,043.45350	2,184.211	21.55	0.8079	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			233.50860	193.099	21.61	0.1880	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,077.80860	2,219.399	21.61	0.8120	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			61.39990	45.961	26.23	0.0485	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,755.69990	4,922.261	26.23	0.9515	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			195.50060	160.828	22.03	0.1600	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,339.80060	2,487.128	22.03	0.8400	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			146.39800	119.526	22.73	0.1226	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,790.69800	2,945.826	22.73	0.8774	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,731.57770	1,570.288	17.17	0.8431	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			115.87770	136.588	17.17	0.1569	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,689.84760	1,530.168	17.19	0.8343	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			124.14760	146.468	17.19	0.1657	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,681.55190	1,522.202	17.19	0.8326	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			125.85190	148.502	17.19	0.1674	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	28/09/2016	Foreign Exchange Option	18.41	Call		109.39290	93.404	24.61	0.0914	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,636.89290	3,803.104	24.61	0.9086	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		3,093.37740	2,912.766	17.01	0.9798	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		10.87740	12.466	17.01	0.0202	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,556.51250	1,403.618	17.31	0.7928	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		174.01250	203.318	17.31	0.2072	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		115.90850	98.872	24.25	0.0970	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,483.40850	3,648.572	24.25	0.9030	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		136.77830	118.207	25.01	0.1025	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,940.77830	4,105.107	25.01	0.8975	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		133.55570	115.443	25.18	0.0999	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,017.55570	4,182.343	25.18	0.9001	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,178.28090	2,995.910	16.04	0.9799	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		12.28090	12.810	16.04	0.0201	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,663.13580	1,510.942	17.32	0.7897	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		197.13580	227.842	17.32	0.2103	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		1,787.64680	1,637.920	17.44	0.7869	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		223.84680	257.120	17.44	0.2131	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		159.77130	138.044	25.75	0.1063	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,495.97130	4,657.244	25.75	0.8937	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		3,278.80010	3,095.060	15.37	0.9788	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		15.00010	14.260	15.37	0.0212	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,551.49010	2,372.636	16.36	0.9108	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		80.19010	84.436	16.36	0.0892	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,542.44010	2,364.034	16.38	0.9097	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		81.14010	85.834	16.38	0.0903	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,533.40110	2,355.449	16.39	0.9085	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		82.10110	87.249	16.39	0.0915	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		1,982.08310	1,827.587	17.43	0.8095	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		205.98310	234.587	17.43	0.1905	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		1,219.11710	1,103.744	18.36	0.6095	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		593.01710	660.744	18.36	0.3905	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		2,019.52300	1,865.554	17.41	0.8169	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		174.37490	204.207	17.37	0.1714	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		6,249.07800	6,417.267	25.41	0.9492	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		30.10990	23.205	25.41	0.0219	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		7,914.00990	8,090.205	25.41	0.9781	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		3,340.77400	3,161.785	15.57	0.9746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		14.67400	18.785	15.57	0.0254	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		2,080.47490	1,927.207	17.37	0.8286	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		5,866.42020	6,031.842	25.41	0.9387	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		87.86380	70.916	25.41	0.0585	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		5,961.76380	6,127.916	25.41	0.9415	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		2,027.06970	1,873.199	17.40	0.8184	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		190.96970	220.199	17.40	0.1816	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		75.17800	60.267	25.41	0.0508	0.00	0	69,895

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,299.55550	5,460.018	25.41	0.9194	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			121.90320	99.809	25.41	0.0785	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,355.80320	5,516.809	25.41	0.9215	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			3.24130	2.275	25.41	0.0026	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,817.14130	11,999.275	25.41	0.9974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			92.52020	74.842	25.41	0.0613	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,973.65800	5,130.730	25.41	0.9058	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			140.34720	115.623	25.41	0.0889	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,094.24720	5,252.623	25.41	0.9111	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			77.56870	62.268	25.41	0.0523	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,191.46870	6,359.268	25.41	0.9477	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			125.65550	103.018	25.41	0.0806	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,743.40580	4,897.813	25.41	0.8950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			165.37480	137.231	25.41	0.1027	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,789.27480	4,944.231	25.41	0.8973	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			97.40650	78.972	25.41	0.0642	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,771.30650	5,935.972	25.41	0.9358	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			149.75800	123.730	25.41	0.0942	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,094.79400	4,255.188	25.31	0.8602	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			213.26980	186.281	25.41	0.1325	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,237.16980	4,393.281	25.41	0.8675	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			134.83030	110.883	25.41	0.0858	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,168.73030	5,327.883	25.41	0.9142	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			169.50580	140.813	25.41	0.1050	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,577.73830	3,734.223	24.21	0.8384	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			226.82770	203.414	25.09	0.1438	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,990.72770	4,150.414	25.09	0.8562	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			160.53960	133.045	25.41	0.1001	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,844.43960	5,000.045	25.41	0.8999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			220.89400	198.188	25.31	0.1398	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,161.86700	3,314.357	23.31	0.8163	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			282.97450	252.946	23.43	0.1805	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,216.87450	3,369.946	23.43	0.8195	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			208.46660	177.129	25.41	0.1271	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,332.36660	4,484.129	25.41	0.8729	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			253.83830	227.223	24.21	0.1616	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,259.40580	2,392.660	21.66	0.7395	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			341.78000	300.835	22.40	0.2141	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,725.68000	2,867.835	22.40	0.7859	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			221.95020	199.119	25.27	0.1405	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,075.85020	4,236.119	25.27	0.8595	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			287.96700	257.357	23.31	0.1837	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,095.72710	2,225.266	21.39	0.7200	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			448.71690	396.488	21.48	0.2730	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,152.61690	2,283.489	21.48	0.7270	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			256.58130	229.645	24.13	0.1634	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	18.41	Put			3,540.48130	3,696.645	24.13	0.8366	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			425.50580	375.660	21.66	0.2605	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,864.94580	1,988.596	21.00	0.6891	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			508.11340	449.932	21.08	0.3043	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,912.01340	2,036.932	21.08	0.6957	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			318.80510	282.358	22.70	0.2017	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,882.70510	3,029.358	22.70	0.7983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			461.82710	408.266	21.39	0.2800	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,507.94410	1,622.204	20.36	0.6319	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			583.14950	518.524	20.64	0.3428	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,657.04950	1,775.524	20.64	0.6572	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			434.26050	383.518	21.59	0.2653	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,218.16050	2,350.518	21.59	0.7347	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			521.04580	461.596	21.00	0.3109	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,158.93790	1,259.188	19.62	0.5611	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			761.36610	680.962	19.72	0.4283	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,205.26610	1,307.962	19.72	0.5717	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			475.38250	420.454	21.30	0.2872	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,039.28250	2,167.455	21.30	0.7128	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			634.04410	565.204	20.36	0.3681	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			969.24080	1,059.892	19.21	0.5134	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			891.42330	799.285	19.22	0.4850	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			975.32330	1,066.285	19.22	0.5150	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			536.60210	475.644	20.91	0.3189	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,810.50210	1,932.644	20.91	0.6811	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			785.03790	702.188	19.62	0.4389	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			801.85820	882.369	18.83	0.4641	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			986.80320	886.603	18.91	0.5238	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			840.70320	923.603	18.91	0.4762	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			689.99530	616.053	20.06	0.3951	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,363.89530	1,473.053	20.06	0.6049	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			895.34080	802.892	19.21	0.4866	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			655.69290	727.526	18.51	0.4142	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,116.92310	1,007.845	18.59	0.5732	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			690.82310	764.845	18.59	0.4268	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			820.17920	733.764	19.47	0.4544	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,094.07920	1,190.764	19.47	0.5456	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,017.95820	915.369	18.83	0.5359	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			241.06640	273.348	17.49	0.2137	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,720.04270	1,574.457	17.58	0.7537	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			293.94270	331.457	17.58	0.2463	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			978.06830	878.648	18.94	0.5203	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			851.96830	935.648	18.94	0.4797	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,151.79290	1,040.526	18.51	0.5858	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			193.42300	222.554	17.41	0.1831	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,011.99360	1,857.924	17.41	0.8155	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	13.31	Put			195.89360	224.924	17.41	0.1845	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,068.74850	962.787	18.70	0.5553	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			742.64850	819.787	18.70	0.4447	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,867.16640	1,716.348	17.49	0.7863	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			990.58340	906.909	19.84	0.4669	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,312.08340	1,410.709	19.84	0.5331	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			976.76390	894.047	19.89	0.4617	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,338.26390	1,437.847	19.89	0.5383	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			640.02420	581.751	21.51	0.3237	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,261.52420	2,385.550	21.51	0.6763	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			408.60240	374.171	23.29	0.2186	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,460.10240	3,607.971	23.29	0.7814	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,116.79450	1,024.805	19.42	0.5126	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,098.29450	1,188.605	19.42	0.4874	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			356.85360	328.634	24.25	0.1916	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,978.35360	4,132.434	24.25	0.8084	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			329.22280	303.622	24.89	0.1765	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,330.72280	4,487.422	24.89	0.8235	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			693.99550	632.891	21.21	0.3476	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,065.49550	2,186.691	21.21	0.6524	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,120.72360	1,028.514	19.40	0.5140	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,092.22360	1,182.314	19.40	0.4860	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			167.04730	143.749	25.51	0.0934	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,208.54730	6,367.549	25.51	0.9066	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			407.40200	373.278	23.31	0.2180	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,468.90200	3,617.078	23.31	0.7820	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,169.03300	1,074.163	19.25	0.5309	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,020.53300	1,107.963	19.25	0.4691	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,124.66760	1,032.238	19.39	0.5154	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,086.16760	1,176.038	19.39	0.4846	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,373.16930	1,280.728	19.79	0.5361	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,244.96930	1,330.128	19.79	0.4639	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,369.23460	1,276.919	19.80	0.5350	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,251.03460	1,336.319	19.80	0.4650	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,377.11020	1,284.557	19.78	0.5373	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,238.91020	1,323.957	19.78	0.4627	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,044.73910	977.922	21.80	0.3937	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,560.13910	2,670.222	21.80	0.6063	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,049.62390	982.495	21.78	0.3953	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,545.02390	2,654.795	21.78	0.6047	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,047.17790	980.205	21.79	0.3945	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,552.57790	2,662.505	21.79	0.6055	0.00	0	0
Total \$ / R Option												0.00	0	1,751,894
Total \$ / R												895,312,807.90	61,435	2,641,102

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 Future			14.38710		14.56750			0.0000	1,093,419.60	76	981
\$ / R MAXI On	19/09/2016	Foreign Exchange Future			14.67370		14.85570			0.0000	2,934,740.00	200	331
\$ / R MAXI On	19/12/2016	Foreign Exchange Future			14.94300		15.12610			0.0000	313,803.00	21	22
\$ / R MAXI On	13/03/2017	Foreign Exchange Future			15.19620		15.37850			0.0000	866,183.40	57	54
Total \$ / R MAXI Future											5,208,146.00	354	1,388
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			116,701.31210	99,822.160	16.68	0.8809	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			3,951.31210	5,112.160	16.68	0.1191	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			115,807.60040	98,958.077	16.68	0.8784	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			4,057.60040	5,248.077	16.68	0.1216	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			114,916.15480	98,096.803	16.69	0.8758	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			4,166.15480	5,386.803	16.69	0.1242	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			63,596.07010	54,743.864	18.91	0.4477	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			79,026.07010	88,373.864	18.91	0.5523	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			64,364.68240	55,434.212	18.88	0.4520	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			77,794.68240	87,064.212	18.88	0.5480	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			63,979.09060	55,087.808	18.89	0.4499	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			78,409.09060	87,717.808	18.89	0.5501	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			98,170.63550	88,393.701	18.96	0.5221	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			84,560.63550	93,093.701	18.96	0.4779	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			97,741.26750	87,998.528	18.97	0.5204	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			85,131.26750	93,698.528	18.97	0.4796	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			97,313.71900	87,605.599	18.98	0.5187	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			85,703.71900	94,305.599	18.98	0.4813	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			226,152.42160	238,677.586	21.53	0.6760	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			63,790.76530	58,103.452	21.54	0.3230	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			226,940.76530	239,483.452	21.54	0.6770	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			64,214.38580	58,492.505	21.52	0.3249	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			225,364.38580	237,872.505	21.52	0.6751	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			64,002.42160	58,297.585	21.53	0.3240	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											5,208,146.00	354	1,388
£ / R	On 28/04/2016	Foreign Exchange Future			20.85870		21.06460			0.0000	4,192,598.70	201	0
£ / R	On 31/05/2016	Foreign Exchange Future			20.81900		21.07950			0.0000	1,811,253.00	87	123
£ / R	On 13/06/2016	Foreign Exchange Future			20.97560		21.25440			0.0000	22,171,209.20	1,057	57,236
£ / R	On 08/09/2016	Foreign Exchange Future			21.35320		21.63530			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			21.40290		21.68470			0.0000	0.00	0	24,275
£ / R	On 19/12/2016	Foreign Exchange Future			21.81180		22.09470			0.0000	0.00	0	5
£ / R	On 13/03/2017	Foreign Exchange Future			22.19990		22.48220			0.0000	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Future			22.40290		22.68510			0.0000	0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future			22.62200		22.90120			0.0000	0.00	0	0
Total £ / R Future											28,175,060.90	1,345	81,712

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Call			1.61950	0.000	13.88	0.0000	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Put			977.01950	1,181.300	13.88	1.0000	0.00	0	0
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Call			175.88840	99.557	14.00	0.2059	0.00	0	0
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Put			666.38840	850.557	14.00	0.7941	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			897.56440	678.854	13.24	0.6991	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			133.16440	193.254	13.24	0.3009	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			890.01970	672.191	13.25	0.6954	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			135.61970	196.591	13.25	0.3046	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			882.50980	665.566	13.25	0.6917	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			138.10980	199.966	13.25	0.3083	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			11.21360	7.561	18.90	0.0154	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			3,056.81360	3,331.961	18.90	0.9846	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			5.19750	4.699	26.53	0.0074	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			5,250.79750	5,529.099	26.53	0.9926	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			573.85790	466.552	16.14	0.3509	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,208.55790	1,383.352	16.14	0.6491	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			55.49110	47.542	18.57	0.0496	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,270.19110	4,544.342	18.57	0.9504	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,027.24290	858.334	15.22	0.5495	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			591.94290	705.134	15.22	0.4505	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			580.26860	472.022	16.12	0.3541	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,194.96860	1,368.822	16.12	0.6459	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			577.05250	469.280	16.13	0.3525	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,201.75250	1,376.080	16.13	0.6475	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			433.64670	352.226	16.92	0.2677	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,738.94670	1,939.326	16.92	0.7323	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			431.36990	350.309	16.93	0.2665	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,746.66990	1,947.409	16.93	0.7335	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			429.10980	348.397	16.94	0.2652	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,754.40980	1,955.497	16.94	0.7348	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			1,517.93920	1,310.512	14.95	0.6917	1,113,935.29	850	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			343.23920	417.612	14.95	0.3083	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,906.72850	3,115.216	19.13	0.7485	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			235.62570	202.049	20.92	0.1202	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			5,080.92570	5,330.249	20.92	0.8798	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,556.30280	1,715.186	17.70	0.5759	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,007.48370	883.805	17.71	0.4229	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,562.78370	1,722.005	17.71	0.5771	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			888.40710	777.283	17.98	0.3827	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,803.70710	1,975.483	17.98	0.6173	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			541.42850	467.016	19.13	0.2515	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			107.68240	127.611	16.57	0.0898	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,545.95450	1,374.902	16.82	0.5813	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			861.25450	973.102	16.82	0.4187	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,014.53380	890.178	17.69	0.4253	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,549.83380	1,708.378	17.69	0.5747	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,011.00280	886.986	17.70	0.4241	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,012.71100	4,731.590	17.69	0.9619	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			48.01100	49.790	17.69	0.0381	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			3,792.38240	3,529.411	16.57	0.9102	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,085.34620	980.497	19.14	0.3876	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,343.14620	2,520.597	19.14	0.6124	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,082.46910	977.862	19.14	0.3868	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,350.26910	2,527.962	19.14	0.6132	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,079.60830	975.234	19.15	0.3860	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,357.40830	2,535.334	19.15	0.6140	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,216.59760	1,110.798	19.46	0.3997	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,511.49760	2,687.898	19.46	0.6003	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			1,118.80000	1,398.000		1.0000	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			1,128.80000	1,408.000		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			1,138.80000	1,418.000		1.0000	0.00	0	0
Total £ / R Option												1,113,935.29	850	45,432
Total £ / R												29,288,996.19	2,195	127,144
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13264		0.13125			0.0000	1,989.63	15	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13573		0.13431			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13873		0.13728			0.0000	1,525.99	11	5,961
Total ¥ / R Future												3,515.62	26	11,908
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			21.34390	11.337	16.03	0.0369	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			385.14530	458.079	16.57	0.6448	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			260.54530	193.879	16.57	0.3552	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,125.42400	2,264.502	17.65	0.9987	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.82400	0.302	17.65	0.0013	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,145.94390	1,275.537	16.03	0.9631	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,445.26580	2,583.470	16.72	0.9800	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			14.46580	10.870	16.72	0.0200	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,521.36920	1,645.704	16.32	0.8948	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			90.56920	73.104	16.32	0.1052	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			804.43270	893.717	16.88	0.6771	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			373.63270	321.117	16.88	0.3229	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00050	0.001	27.66	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,271.70050	27,127.400	27.66	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00030	0.000	27.66	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,271.70030	28,127.400	27.66	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00020	0.000	27.66	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,271.70020	29,127.400	27.66	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												3,515.62	26	11,908
€ / R	On	28/04/2016	Foreign Exchange Future			16.23840		16.32960			0.0000	16,238.40	1	0
€ / R	On	29/04/2016	Foreign Exchange Future			16.16580		16.34000			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			16.23110		16.41890			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			16.23810		16.42780			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			16.25230		16.44740			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			16.30510		16.49660			0.0000	23,153,242.00	1,420	71,983
€ / R	On	19/09/2016	Foreign Exchange Future			16.68270		16.87810			0.0000	8,341,350.00	500	8,607
€ / R	On	19/12/2016	Foreign Exchange Future			17.04940		17.24630			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			17.40040		17.59980			0.0000	0.00	0	2,500
Total € / R Future												31,510,830.40	1,921	94,532
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			3.79660	0.000	23.80	0.0000	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			844.19660	931.600	23.80	1.0000	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			0.08340	0.022	72.78	0.0001	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			2,230.08340	2,404.222	72.78	0.9999	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			7.95570	4.037	22.57	0.0120	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			2,269.05570	2,452.937	22.57	0.9880	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			9.76790	5.101	22.41	0.0144	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			2,261.96790	2,447.001	22.41	0.9856	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			132.20200	81.161	18.91	0.1689	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			874.80200	1,018.861	18.91	0.8311	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			931.25150	775.806	17.79	0.7358	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			134.65150	170.706	17.79	0.2642	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			745.66880	604.874	17.92	0.6436	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			100.97760	67.332	20.28	0.1201	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,394.37760	1,552.232	20.28	0.8799	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,293.02890	1,116.629	17.48	0.8641	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			56.42890	71.529	17.48	0.1359	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,301.80390	1,125.032	17.47	0.8665	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			9.33650	7.118	24.85	0.0144	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			3,362.73650	3,552.018	24.85	0.9856	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			382.13790	290.244	18.59	0.3951	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			515.53790	615.144	18.59	0.6049	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,305.77530	2,113.237	19.19	0.9804	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			758.89380	881.342	19.14	0.7191	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			209.06880	259.774	17.92	0.3564	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			255.49380	186.442	19.14	0.2809	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			9.17530	8.137	19.19	0.0196	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,310.59980	1,133.462	17.46	0.8688	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			53.99980	68.362	17.46	0.1312	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			55.20390	69.932	17.47	0.1335	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,066.81450	1,894.620	18.51	0.8403	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			148.71450	171.920	18.51	0.1597	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			770.32200	672.518	19.48	0.4630	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			892.22200	989.818	19.48	0.5370	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,083.57620	1,910.985	18.51	0.8430	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			145.47620	168.285	18.51	0.1570	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,075.18740	1,902.795	18.51	0.8417	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			147.08740	170.095	18.51	0.1583	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,231.14190	1,115.700	19.15	0.5533	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			884.84190	966.300	19.15	0.4467	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,188.92270	1,076.063	19.22	0.5397	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			932.62270	1,016.663	19.22	0.4603	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			239.02550	218.457	25.77	0.1341	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			943.41750	1,028.024	19.24	0.4633	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			296.46260	269.472	23.61	0.1698	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,892.72550	5,069.057	25.77	0.8659	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,489.80180	1,359.814	18.73	0.6306	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			643.50180	710.414	18.73	0.3694	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,850.16260	4,020.072	23.61	0.8302	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,184.31220	1,071.739	19.23	0.5382	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			938.01220	1,022.339	19.23	0.4618	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,179.71750	1,067.424	19.24	0.5367	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			914.27840	835.823	20.64	0.3920	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,004.47840	2,125.423	20.64	0.6080	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			911.52410	833.269	20.65	0.3910	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,011.72410	2,132.869	20.65	0.6090	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			908.78560	830.730	20.66	0.3901	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,018.98560	2,140.330	20.66	0.6099	0.00	0	0
Total € / R Option												0.00	0	41,922
Total € / R												31,510,830.40	1,921	136,454
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.95600		11.24890			0.0000	3,462,096.00	316	7,764
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.13140		11.42320			0.0000	55,657.00	5	1,434
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.29830		11.58880			0.0000	0.00	0	380
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.45710		11.74540			0.0000	68,742.60	6	4,348
Total AU\$ / R Future												3,586,495.60	327	13,926
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			5.74880	17.220	15.53	0.0641	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,154.77940	873.875	15.51	0.9338	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			5.87940	17.875	15.51	0.0662	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,174.52150	892.586	15.54	0.9380	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			5.62150	16.585	15.54	0.0620	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,164.64880	883.220	15.53	0.9359	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,291.57820	1,040.268	15.74	0.8247	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			68.37820	108.868	15.74	0.1753	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,282.71770	1,032.107	15.73	0.8223	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	19/09/2016	Foreign Exchange Option	10.21	Put			69.51770	110.707	15.73	0.1777	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,300.45630	1,048.453	15.75	0.8271	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			67.25630	107.053	15.75	0.1729	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			204.61380	279.201	15.36	0.2969	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,125.87890	910.649	15.35	0.7006	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			207.07890	282.349	15.35	0.2994	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,118.36650	903.826	15.34	0.6980	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			209.56650	285.526	15.34	0.3020	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,133.41380	917.501	15.36	0.7031	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			591.36190	479.133	16.10	0.4167	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			805.96190	982.033	16.10	0.5833	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			598.84580	485.440	16.07	0.4209	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			793.44580	968.340	16.07	0.5791	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			595.09280	482.279	16.09	0.4188	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			799.69280	975.179	16.09	0.5812	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												3,586,495.60	327	13,926
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.47850		11.53920			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.70710		11.76770			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			708.94870	650.860	14.45	0.8616	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			39.74870	42.360	14.45	0.1384	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			700.30090	642.250	14.43	0.8578	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			41.10090	43.750	14.43	0.1422	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			691.69000	633.679	14.42	0.8540	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			42.49000	45.179	14.42	0.1460	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			255.88250	228.841	16.38	0.3115	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			868.18250	901.741	16.38	0.6885	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			253.45640	226.593	16.40	0.3090	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			875.75640	909.493	16.40	0.6910	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			251.05350	224.365	16.42	0.3065	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			883.35350	917.265	16.42	0.6935	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			14.86470		15.00100			0.0000	0.00	0	3,909
CHF / R	On	19/09/2016	Foreign Exchange Future			15.23070		15.36860			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	3,909
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			753.44970	643.998	17.27	0.7123	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			142.44970	169.298	17.27	0.2877	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			746.25510	637.233	17.28	0.7083	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			145.25510	172.533	17.28	0.2917	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			739.09870	630.509	17.28	0.7044	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			148.09870	175.809	17.28	0.2956	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			358.70440	318.265	20.82	0.2766	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,590.10440	1,687.565	20.82	0.7234	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			356.70030	316.447	20.84	0.2753	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,598.10030	1,695.747	20.84	0.7247	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			354.70520	314.639	20.85	0.2739	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,606.10520	1,703.939	20.85	0.7261	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	3,909
CNH / R	On	13/06/2016	Foreign Exchange Future			2.21400		2.23540			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.24610		2.26690			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	230
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			600.23480	470.870	17.39	0.4658	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			546.23480	630.870	17.39	0.5342	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			707.63350	561.356	17.28	0.5240	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			453.63350	521.356	17.28	0.4760	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			652.54940	514.658	17.33	0.4947	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			498.54940	574.658	17.33	0.5053	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,296.02390	2,437.902	19.40	0.7429	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			444.01940	380.317	19.46	0.2473	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,375.01940	2,519.317	19.46	0.7527	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			423.90940	362.561	19.53	0.2378	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,454.90940	2,601.561	19.53	0.7622	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			465.02390	398.902	19.40	0.2571	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	230
DKK / R	On	13/06/2016	Foreign Exchange Future			2.19050		2.21630			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.24210		2.26820			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			1,341.08650	1,121.273	18.29	0.7525	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			178.08650	216.273	18.29	0.2475	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			1,498.68870	1,268.338	18.11	0.7988	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			135.68870	163.338	18.11	0.2012	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			1,418.83510	1,193.529	18.20	0.7762	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			155.83510	188.530	18.20	0.2238	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			702.22150	598.905	20.62	0.3342	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
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,920.22150	2,077.905	20.62	0.6658	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			674.47840	574.216	20.70	0.3233	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,992.47840	2,153.216	20.70	0.6767	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			647.76910	550.499	20.77	0.3126	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,065.76910	2,229.499	20.77	0.6874	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			1.85530		1.87880			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.89290		1.91630			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.92710		1.95040			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.95890		1.98170			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			41.05810	22.256	21.10	0.0407	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			2,453.05810	2,669.256	21.10	0.9593	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			36.69300	19.626	21.21	0.0363	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			2,548.69300	2,766.626	21.21	0.9637	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			32.78890	17.305	21.33	0.0323	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			2,644.78890	2,864.305	21.33	0.9677	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			335.87030	281.370	20.88	0.2123	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,372.87030	2,552.370	20.88	0.7877	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			320.55220	268.224	21.00	0.2036	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,457.55220	2,639.224	21.00	0.7964	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			305.99520	255.754	21.12	0.1953	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,542.99520	2,726.754	21.12	0.8047	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,501.88110	2,667.740	20.68	0.7084	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			647.04400	575.437	20.45	0.3088	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,343.04400	2,504.437	20.45	0.6912	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			626.07120	556.724	20.56	0.3001	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,422.07120	2,585.724	20.56	0.6999	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			605.88110	538.740	20.68	0.2916	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			890.06640	812.103	20.35	0.3559	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,473.06640	2,623.103	20.35	0.6441	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			866.46190	790.179	20.45	0.3478	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,549.46190	2,701.178	20.45	0.6522	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			843.59510	768.769	20.54	0.3399	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,626.59510	2,779.769	20.54	0.6601	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			0.14140		0.14270			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14200		0.14260			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14210		0.14290			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total 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			0.06950		0.06980			0.0000	0.00	0	11,085
NGN / R On 19/09/2016 Foreign Exchange Future			0.06250		0.06280			0.0000	0.00	0	0
NGN / R On 19/12/2016 Foreign Exchange Future			0.05830		0.05860			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			10.00350		10.01160			0.0000	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Future			10.15660		10.16420			0.0000	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Future			10.30320		10.31180			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		1,011.34140	1,001.345	16.36	0.9664		0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.01	Put		9.74140	7.845	16.36	0.0336		0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	8.99	Call		1,030.68870	1,020.799	16.43	0.9686		0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	8.99	Put		9.08870	7.299	16.43	0.0314		0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.00	Call		1,020.90660	1,010.971	16.36	0.9678		0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.00	Put		9.30660	7.471	16.36	0.0322		0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.46	Call		866.46300	854.276	16.96	0.7643		0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.46	Put		162.26300	157.676	16.96	0.2357		0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.47	Call		859.02300	846.790	16.95	0.7613		0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.47	Put		164.82300	160.190	16.95	0.2387		0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.48	Call		851.61100	839.335	16.94	0.7583		0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.48	Put		167.41100	162.735	16.94	0.2417		0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.85	Call		376.09700	363.492	17.67	0.3844		0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.85	Put		914.29700	910.292	17.67	0.6156		0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.86	Call		373.27650	360.702	17.68	0.3821		0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.86	Put		921.47650	917.502	17.68	0.6179		0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.87	Call		370.47740	357.934	17.70	0.3798		0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.87	Put		928.67740	924.734	17.70	0.6202		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			1.34170		1.35470			0.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Future			1.35660		1.36930			0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Future			1.37050		1.38320			0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Future			1.38040		1.39270			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		347.00000	217.000			1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Call			247.00000	117.000		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			147.00000	17.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			507.00000	634.000		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			307.00000	434.000		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			407.00000	534.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			268.00000	395.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			368.00000	495.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			168.00000	295.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			273.00000	396.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			373.00000	496.000		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			473.00000	596.000		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			1.13330		1.13240			0.0000	0.00	0	10,571
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.13690		1.13610			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.14100		1.14020			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	10,571
Total QUANTO € / \$												0.00	0	10,571
RAIN	On	13/06/2016	Foreign Exchange Future			25,491.59000		25,724.77000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			26,004.84000		26,238.90000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			10.66720		10.76470			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			10.86480		10.95940			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			625.21290	538.693	15.14	0.8101	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			50.51290	61.493	15.14	0.1899	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			616.88930	530.794	15.15	0.8050	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			52.18930	63.594	15.15	0.1950	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			608.68660	522.950	15.15	0.7999	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			53.98660	65.750	15.15	0.2001	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			230.82000	200.395	17.33	0.2868	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			891.42000	955.595	17.33	0.7132	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			228.51570	198.336	17.35	0.2843	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			899.11570	963.536	17.35	0.7157	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			226.23680	196.301	17.37	0.2819	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			906.83680	971.501	17.37	0.7181	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			5.05820		5.09960			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.03660		5.07680			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			353.57190	314.956	15.07	0.8776	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			13.97190	16.756	15.07	0.1224	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			344.64330	306.121	15.01	0.8703	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			15.04330	17.921	15.01	0.1297	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			335.78270	297.356	14.95	0.8626	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			16.18270	19.156	14.95	0.1374	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			122.01700	105.137	15.28	0.3430	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			305.21700	328.537	15.28	0.6570	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			118.84640	102.306	15.30	0.3360	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			312.04640	335.706	15.30	0.6640	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			125.25670	108.034	15.26	0.3501	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			298.45670	321.434	15.26	0.6499	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			1.45170		1.49080			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.38220		1.41820			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									963,796,856.42	65,408	1,119,735
Total Options									1,113,935.29	850	1,839,248
Grand Total:									964,910,791.70	66,258	2,958,983