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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/05/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 11/05/2016 Foreign Exchange Future			15.10620		15.11620			0.0000	37,765,500.00	2,500	0
\$ / R On 13/05/2016 Foreign Exchange Future			15.03770		15.11620			0.0000	0.00	0	560
\$ / R On 16/05/2016 Foreign Exchange Future			15.04370		15.12520			0.0000	2,542,385.30	169	1,611
\$ / R On 17/05/2016 Foreign Exchange Future			15.04670		15.12820			0.0000	0.00	0	0
\$ / R On 18/05/2016 Foreign Exchange Future			15.04970		15.13120			0.0000	0.00	0	0
\$ / R On 19/05/2016 Foreign Exchange Future			15.05270		15.13430			0.0000	0.00	0	0
\$ / R On 20/05/2016 Foreign Exchange Future			15.05580		15.13740			0.0000	0.00	0	4,700
\$ / R On 23/05/2016 Foreign Exchange Future			15.06500		15.14680			0.0000	0.00	0	0
\$ / R On 24/05/2016 Foreign Exchange Future			15.06810		15.14990			0.0000	0.00	0	0
\$ / R On 25/05/2016 Foreign Exchange Future			15.07120		15.15300			0.0000	0.00	0	285
\$ / R On 27/05/2016 Foreign Exchange Future			15.07730		15.15930			0.0000	0.00	0	1,000
\$ / R On 30/05/2016 Foreign Exchange Future			15.08660		15.16870			0.0000	0.00	0	930
\$ / R On 31/05/2016 Foreign Exchange Future			15.08970		15.17180			0.0000	5,371,933.20	356	2,329
\$ / R On 01/06/2016 Foreign Exchange Future			15.09280		15.17500			0.0000	0.00	0	0
\$ / R On 06/06/2016 Foreign Exchange Future			15.10820		15.19060			0.0000	0.00	0	0
\$ / R On 07/06/2016 Foreign Exchange Future			15.11130		15.19380			0.0000	0.00	0	0
\$ / R On 08/06/2016 Foreign Exchange Future			15.11440		15.19690			0.0000	0.00	0	300
\$ / R On 09/06/2016 Foreign Exchange Future			15.11740		15.20000			0.0000	0.00	0	264
\$ / R On 13/06/2016 Foreign Exchange Future			15.12980		15.21260			0.0000	1,019,869,558.40	67,408	544,306
\$ / R On 14/06/2016 Foreign Exchange Future			15.13290		15.21570			0.0000	0.00	0	0
\$ / R On 15/06/2016 Foreign Exchange Future			15.13600		15.21880			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	21/06/2016	Foreign Exchange Future			15.15460		15.23760			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			15.16400		15.24690			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.17640		15.25940			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			15.17950		15.26250			0.0000	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Future			15.18260		15.26570			0.0000	1,867,459.80	123	1,376
\$ / R	On	05/07/2016	Foreign Exchange Future			15.19820		15.28130			0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Future			15.21990		15.30310			0.0000	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Future			15.22920		15.31260			0.0000	0.00	0	370
\$ / R	On	26/07/2016	Foreign Exchange Future			15.26300		15.34710			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.26610		15.35030			0.0000	0.00	0	2,110
\$ / R	On	28/07/2016	Foreign Exchange Future			15.26910		15.35340			0.0000	0.00	0	265
\$ / R	On	05/08/2016	Foreign Exchange Future			15.29380		15.37860			0.0000	0.00	0	1,900
\$ / R	On	11/08/2016	Foreign Exchange Future			15.31220		15.39740			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.32450		15.41010			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.33080		15.41640			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.35910		15.44490			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.36850		15.45440			0.0000	0.00	0	2,610
\$ / R	On	06/09/2016	Foreign Exchange Future			15.39360		15.47980			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.39990		15.48610			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.40300		15.48930			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.41560		15.50190			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.42190		15.50830			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.43440		15.52090			0.0000	30,529,243.20	1,978	185,557
\$ / R	On	28/09/2016	Foreign Exchange Future			15.46270		15.54950			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.55060		15.63820			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			15.58830		15.67620			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.65480		15.74300			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.70570		15.79390			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.72160		15.80990			0.0000	7,860,800.00	500	64,274
\$ / R	On	13/03/2017	Foreign Exchange Future			15.99110		16.08180			0.0000	543,697.40	34	4,966
\$ / R	On	19/06/2017	Foreign Exchange Future			16.27680		16.36780			0.0000	0.00	0	2,300
\$ / R	On	18/09/2017	Foreign Exchange Future			16.48530		16.57290			0.0000	0.00	0	0
Total \$ / R Future												1,106,350,577.30	73,068	822,628
\$ / R	On	11/05/2016	Foreign Exchange Option	14.66	Call			461.25210	446.200	27.50	1.0000	0.00	0	0
\$ / R	On	11/05/2016	Foreign Exchange Option	14.66	Put			5.05210	0.000	27.50	0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			7.13420	2.495	38.25	0.0165	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			870.93420	944.795	38.25	0.9835	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	14.81	Call			377.95680	303.988	23.08	0.7234	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	14.81	Put			62.75680	70.289	23.08	0.2766	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	14.82	Call			370.30440	296.481	23.01	0.7156	0.00	0	2,500
\$ / R	On	16/05/2016	Foreign Exchange Option	14.82	Put			65.10440	72.781	23.01	0.2844	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			8.64800	6.427	28.17	0.0333	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			873.44800	952.727	28.17	0.9667	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Call			681.90700	606.904	23.76	0.9067	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Put			13.70700	20.204	23.76	0.0933	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	17/05/2016	Foreign Exchange Option	15.15	Call			178.99510	122.671	21.93	0.4093	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	15.15	Put			200.79510	225.971	21.93	0.5907	0.00	0	2,000
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			1.04270	0.613	33.73	0.0031	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,822.84270	1,903.913	33.73	0.9969	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call			402.28490	332.535	21.94	0.7142	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put			71.08490	82.835	21.94	0.2858	0.00	0	15,000
\$ / R	On	18/05/2016	Foreign Exchange Option	15.26	Call			0.00000	100.375	22.34	0.3325	501,873.50	5,000	2,500
\$ / R	On	18/05/2016	Foreign Exchange Option	15.26	Put			0.00000	310.675	22.34	0.6675	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Call			859.46690	778.156	22.39	0.9562	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Put			8.26690	8.456	22.39	0.0438	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			48.87470	29.606	23.55	0.1170	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			614.57470	676.906	23.55	0.8830	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			101.03700	70.029	23.01	0.2264	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			443.63700	494.228	23.01	0.7736	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			158.13310	120.359	21.77	0.3186	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			371.33310	415.359	21.77	0.6814	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Call			708.41710	631.953	20.32	0.8548	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Put			38.51710	43.853	20.32	0.1452	0.00	0	1,000
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call			240.46220	194.862	21.49	0.4281	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put			287.46220	323.662	21.49	0.5719	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,359.36440	3,277.343	32.94	0.9998	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			0.06440	0.043	32.94	0.0002	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,664.37820	1,582.294	25.24	0.9829	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			5.07820	4.994	25.24	0.0171	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Call			937.71270	858.632	21.18	0.9023	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Put			28.41270	31.332	21.18	0.0977	0.00	0	1,000
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			40.60380	29.499	23.42	0.0882	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,011.30380	1,082.199	23.42	0.9118	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			9.43120	6.773	24.35	0.0239	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,550.13120	1,629.473	24.35	0.9761	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Call			913.91210	836.401	20.20	0.8849	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Put			35.21210	39.801	20.20	0.1151	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Call			737.36200	667.391	20.18	0.8072	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Put			65.56200	77.691	20.18	0.1928	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			500.67530	440.749	20.47	0.6555	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			148.87530	171.049	20.47	0.3445	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Call			720.66380	652.219	20.27	0.7898	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Put			75.66380	89.419	20.27	0.2102	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Call			606.51090	542.544	20.41	0.7227	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Put			111.51090	129.744	20.41	0.2773	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			236.48280	203.327	21.38	0.3581	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			495.88280	545.127	21.38	0.6419	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,991.13910	2,908.629	27.05	0.9986	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			0.53910	0.429	27.05	0.0014	0.00	0	1,000
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call			765.92540	700.831	20.07	0.7759	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put			92.12540	109.531	20.07	0.2241	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	08/06/2016	Foreign Exchange Option	14.75	Call			606.52710	548.712	20.34	0.6777	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Put			159.62710	184.312	20.34	0.3223	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			159.48870	135.842	22.23	0.2517	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			742.58870	801.442	22.23	0.7483	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			712.40380	650.206	20.19	0.7412	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			115.50380	135.806	20.19	0.2588	0.00	0	8,219
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,915.64880	1,832.049	21.18	0.9857	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			5.64880	4.649	21.18	0.0143	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,905.74810	1,822.139	21.13	0.9854	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			5.74810	4.739	21.13	0.0146	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,895.84910	1,812.230	21.08	0.9851	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			5.84910	4.830	21.08	0.0149	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,054.15620	2,970.805	26.53	0.9973	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			1.55620	1.005	26.53	0.0027	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,306.73250	2,223.447	23.04	0.9900	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			4.13250	3.647	23.04	0.0100	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,217.27490	2,134.073	22.62	0.9882	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			4.67490	4.273	22.62	0.0118	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,018.78590	1,935.896	21.69	0.9832	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			6.18590	6.096	21.69	0.0168	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,929.63760	1,846.965	21.28	0.9802	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			7.03760	7.165	21.28	0.0198	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,919.73990	1,837.096	21.23	0.9799	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			7.13990	7.296	21.23	0.0201	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,909.84420	1,827.228	21.18	0.9795	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			7.24420	7.428	21.18	0.0205	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,722.18470	1,640.291	20.30	0.9711	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			9.58470	10.491	20.30	0.0289	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,692.62670	1,610.884	20.16	0.9695	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			10.02670	11.084	20.16	0.0305	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,244.12180	1,168.236	19.71	0.9098	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			31.52180	38.436	19.71	0.0902	0.00	0	79,677
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call			1,153.74500	1,079.626	19.74	0.8883	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put			41.14500	49.826	19.74	0.1117	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,065.59650	993.530	19.76	0.8637	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			52.99650	63.730	19.76	0.1363	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,022.45620	951.524	19.78	0.8501	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			59.85620	71.724	19.78	0.1499	0.00	0	28,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			897.25210	830.158	19.82	0.8049	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			84.65210	100.358	19.82	0.1951	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			873.03580	807.092	19.86	0.7948	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			90.43580	107.292	19.86	0.2052	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			857.05390	791.901	19.88	0.7879	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			94.45390	112.100	19.88	0.2121	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Call			849.24130	784.362	19.89	0.7844	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Put			96.64130	114.562	19.89	0.2156	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			818.39510	754.590	19.93	0.7702	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			105.79510	124.790	19.93	0.2298	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			701.15660	641.883	20.11	0.7095	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			148.55660	172.083	20.11	0.2905	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call			673.45250	615.359	20.15	0.6936	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put			160.85250	185.559	20.15	0.3064	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			646.41350	589.517	20.19	0.6773	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			173.81350	199.717	20.19	0.3227	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			639.75800	583.164	20.20	0.6732	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			177.15800	203.364	20.20	0.3268	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			620.04870	564.364	20.24	0.6609	0.00	0	23,510
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			187.44870	214.564	20.24	0.3391	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			607.12160	552.045	20.26	0.6526	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			194.52160	222.245	20.26	0.3474	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			575.55390	522.013	20.31	0.6316	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			212.95390	242.213	20.31	0.3684	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			527.29710	476.239	20.40	0.5977	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			244.69710	276.439	20.40	0.4023	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			509.91820	459.796	20.43	0.5849	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			257.31820	289.996	20.43	0.4151	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			504.21360	454.403	20.44	0.5806	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			261.61360	294.603	20.44	0.4194	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			487.35830	438.488	20.48	0.5678	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			274.75830	308.688	20.48	0.4322	0.00	0	33,400
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call			434.00710	388.263	20.59	0.5250	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put			321.40710	358.463	20.59	0.4750	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			362.96940	322.978	20.86	0.4622	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			400.36940	443.178	20.86	0.5378	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Call			236.45820	206.957	21.64	0.3308	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Put			623.85820	677.157	21.64	0.6692	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			195.32750	169.724	21.97	0.2826	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			732.72750	789.924	21.97	0.7174	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			160.79220	138.696	22.31	0.2398	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			848.19220	908.896	22.31	0.7602	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			154.60070	133.116	22.37	0.2319	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			872.00070	933.316	22.37	0.7681	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			140.80570	120.900	22.52	0.2142	0.00	0	650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			928.20570	991.100	22.52	0.7858	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			131.60470	112.825	22.62	0.2022	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			969.00470	1,033.025	22.62	0.7978	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			122.96260	105.258	22.73	0.1907	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,010.36260	1,075.458	22.73	0.8093	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			111.74800	95.468	22.88	0.1756	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,069.14800	1,135.668	22.88	0.8244	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			107.24170	91.543	22.94	0.1695	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,094.64170	1,161.743	22.94	0.8305	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	16.23	Call		102.90540	87.772	23.01	0.1635	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		1,120.30540	1,187.972	23.01	0.8365	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call		98.73610	84.150	23.07	0.1577	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put		1,146.13610	1,214.350	23.07	0.8423	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call		93.42560	79.544	23.15	0.1503	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put		1,180.82560	1,249.744	23.15	0.8497	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call		88.38610	75.181	23.24	0.1431	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put		1,215.78610	1,285.381	23.24	0.8569	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call		70.71040	59.939	23.58	0.1175	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put		1,358.11040	1,430.139	23.58	0.8825	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		67.79980	57.438	23.64	0.1132	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,385.19980	1,457.638	23.64	0.8868	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call		65.92390	55.828	23.69	0.1104	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put		1,403.32390	1,476.028	23.69	0.8896	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		58.91310	49.821	23.86	0.0999	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		1,476.31310	1,550.021	23.86	0.9001	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call		57.27720	48.421	23.90	0.0974	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put		1,494.67720	1,568.621	23.90	0.9026	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call		55.68570	46.954	23.93	0.0948	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put		1,513.08570	1,587.154	23.93	0.9052	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		45.79500	37.805	24.13	0.0785	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		1,643.19500	1,718.005	24.13	0.9215	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call		39.28600	31.834	24.28	0.0675	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put		1,746.68600	1,822.034	24.28	0.9325	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		38.74250	31.338	24.30	0.0665	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		1,756.14250	1,831.539	24.30	0.9335	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call		37.67800	30.369	24.33	0.0647	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		1,775.07800	1,850.569	24.33	0.9353	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		35.14390	28.071	24.40	0.0603	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put		1,822.54390	1,898.271	24.40	0.9397	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call		32.78190	25.940	24.47	0.0562	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put		1,870.18190	1,946.140	24.47	0.9438	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		32.32850	25.533	24.48	0.0555	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,879.72850	1,955.733	24.48	0.9445	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call		31.00780	24.348	24.53	0.0531	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put		1,908.40780	1,984.548	24.53	0.9469	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		11.86890	7.917	25.53	0.0191	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		2,589.26890	2,668.117	25.53	0.9809	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		8.96340	5.637	25.83	0.0140	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		2,796.36340	2,875.837	25.83	0.9860	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		8.17070	5.033	25.93	0.0126	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		2,865.57070	2,945.233	25.93	0.9874	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call		7.35470	4.423	26.04	0.0112	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put		2,944.75470	3,024.623	26.04	0.9888	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		7.16460	4.282	26.07	0.0108	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		2,964.56460	3,044.482	26.07	0.9892	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	18.48	Call		5.88150	3.313	27.28	0.0082	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put		3,273.28150	3,353.513	27.28	0.9918	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		5.63430	3.051	27.77	0.0075	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		3,393.03430	3,473.251	27.77	0.9925	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call		4.99840	2.382	29.43	0.0057	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put		3,792.39840	3,872.582	29.43	0.9943	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call		795.20870	732.816	20.03	0.7532	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put		119.50870	139.916	20.03	0.2468	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call		130.14120	111.910	22.73	0.1979	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put		1,004.44120	1,069.011	22.73	0.8021	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call		751.17750	691.049	20.15	0.7251	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put		142.37750	165.049	20.15	0.2749	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call		823.00440	762.909	19.98	0.7361	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put		145.40440	168.309	19.98	0.2639	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call		100.46490	87.757	23.65	0.1427	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put		1,463.56490	1,533.757	23.65	0.8573	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		97.10630	84.772	23.71	0.1385	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		1,490.20630	1,560.772	23.71	0.8615	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		476.82670	433.448	20.78	0.5122	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		399.92670	439.448	20.78	0.4878	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		68.93150	62.159	24.26	0.1016	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		1,849.53150	1,925.759	24.26	0.8984	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		1,779.36540	1,701.169	20.25	0.9485	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		19.96540	24.769	20.25	0.0515	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call		850.82770	792.096	19.97	0.7224	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put		171.42770	195.696	19.97	0.2776	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		112.88360	99.292	23.51	0.1531	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		1,473.48360	1,542.892	23.51	0.8469	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		3,461.33510	3,377.494	25.22	0.9974	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		1.93510	1.094	25.22	0.0026	0.00	0	250
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call		762.91980	707.981	20.17	0.6747	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put		220.41980	248.480	20.17	0.3253	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call		1,080.57080	1,016.822	19.83	0.8057	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put		104.87080	124.222	19.83	0.1943	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call		876.18500	819.453	19.93	0.7114	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put		194.88500	221.253	19.93	0.2886	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call		901.87610	846.117	19.93	0.7022	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put		218.77610	246.217	19.93	0.2978	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call		649.45920	603.239	20.44	0.5727	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put		386.35920	423.339	20.44	0.4273	0.00	0	12,000
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call		793.05230	740.815	20.18	0.6415	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put		300.45230	331.615	20.18	0.3585	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		219.89400	199.023	22.92	0.2265	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		1,472.79400	1,536.023	22.92	0.7735	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		61.93490	56.595	25.59	0.0743	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		2,904.83490	2,983.595	25.59	0.9257	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	17.13	Call			148.31130	133.381	23.84	0.1593	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,928.01130	1,997.281	23.84	0.8407	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			114.80700	103.500	24.37	0.1274	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,214.50700	2,287.400	24.37	0.8726	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,557.11500	3,470.030	23.38	0.9929	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			6.81500	3.930	23.38	0.0071	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,899.59430	1,818.871	19.77	0.9192	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			49.29430	52.771	19.77	0.0808	0.00	0	150
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			886.34070	830.752	19.93	0.6552	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			312.94070	341.652	19.93	0.3448	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			801.24900	748.308	20.12	0.5977	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			422.64900	454.508	20.12	0.4023	0.00	0	5,000
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			748.35540	697.285	20.24	0.5710	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			469.75540	503.485	20.24	0.4290	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,721.27350	2,630.853	20.32	0.9702	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			23.87350	18.653	20.32	0.0298	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			585.29080	541.854	20.75	0.4692	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			707.89080	749.654	20.75	0.5308	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			291.81190	266.122	22.60	0.2620	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,491.71190	1,551.622	22.60	0.7380	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			179.46500	162.489	23.89	0.1695	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,153.06500	2,221.689	23.89	0.8305	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			497.67220	459.633	21.25	0.4045	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			921.27220	968.833	21.25	0.5955	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,022.91330	1,938.192	19.34	0.9005	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			78.01330	79.092	19.34	0.0995	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			169.64720	154.489	24.27	0.1553	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,424.74720	2,495.389	24.27	0.8447	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			147.17610	133.975	24.61	0.1368	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,632.27610	2,704.875	24.61	0.8632	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,656.40330	3,565.859	21.68	0.9894	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			11.50330	6.759	21.68	0.0106	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			843.05990	791.777	20.11	0.5757	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			528.65990	563.277	20.11	0.4243	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			186.06020	170.523	24.21	0.1620	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,506.26020	2,576.923	24.21	0.8380	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,065.23690	1,980.688	19.16	0.8961	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			85.43690	87.088	19.16	0.1039	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,887.41880	1,808.361	19.14	0.8698	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			107.61880	114.761	19.14	0.1302	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			192.65880	176.618	24.13	0.1671	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,452.85880	2,523.018	24.13	0.8329	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,827.65230	1,750.176	19.16	0.8569	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			121.55230	130.276	19.16	0.1431	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			256.04600	235.542	23.49	0.2129	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,069.94600	2,135.642	23.49	0.7871	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			194.44030	178.594	24.21	0.1665	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,505.14030	2,575.594	24.21	0.8335	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,077.93010	1,993.104	19.17	0.8944	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			88.63010	90.104	19.17	0.1056	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,014.20960	960.216	19.85	0.6263	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			462.30960	494.616	19.85	0.3737	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			125.59700	118.088	25.64	0.1120	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,333.69700	3,412.488	25.64	0.8880	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,290.22440	2,201.505	19.06	0.9162	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			71.92440	69.605	19.06	0.0838	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,281.12150	2,192.559	19.06	0.9151	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			72.82150	70.659	19.06	0.0849	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,272.02790	2,183.625	19.06	0.9141	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			73.72790	71.725	19.06	0.0859	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,321.12670	1,258.338	19.40	0.7242	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			300.22670	323.938	19.40	0.2758	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			1,013.94470	960.409	19.88	0.6176	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			493.04470	526.009	19.88	0.3824	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,286.38860	2,196.716	18.88	0.9140	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			75.48860	72.316	18.88	0.0860	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,940.87240	1,861.036	19.04	0.8648	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			119.97240	126.636	19.04	0.1352	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			442.48280	413.098	22.14	0.3294	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,431.58280	1,488.698	22.14	0.6706	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			1,253.82090	1,192.447	19.44	0.7038	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			332.92090	358.047	19.44	0.2962	23,273.07	65	65
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,188.74220	1,128.797	19.49	0.6829	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			367.84220	394.397	19.49	0.3171	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			367.00320	341.592	22.73	0.2807	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,706.10320	1,767.192	22.73	0.7193	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			503.98360	471.355	21.73	0.3670	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,253.08360	1,306.955	21.73	0.6330	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			479.81400	448.549	21.88	0.3525	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,318.91400	1,374.149	21.88	0.6475	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			232.18510	214.631	23.94	0.1885	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,411.28510	2,480.231	23.94	0.8115	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			408.24700	380.633	22.39	0.3076	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,547.34700	1,606.233	22.39	0.6924	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			399.60910	372.451	22.46	0.3021	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			1,578.70910	1,638.051	22.46	0.6979	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			98.67840	96.813	27.49	0.0881	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,127.77840	4,212.413	27.49	0.9119	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			340.87420	316.890	22.97	0.2633	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,819.97420	1,882.490	22.97	0.7367	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			258.96300	239.632	23.66	0.2075	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,238.06300	2,305.232	23.66	0.7925	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	13.24	Call			2,350.08440	2,259.256	18.85	0.9214	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			69.18440	64.856	18.85	0.0786	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,304.54080	2,214.520	18.87	0.9161	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			73.64080	70.120	18.87	0.0839	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,295.45990	2,205.612	18.88	0.9151	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			74.55990	71.212	18.88	0.0849	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			179.53030	166.296	24.85	0.1453	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,040.03030	3,113.596	24.85	0.8547	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,765.11600	3,672.036	20.24	0.9868	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			15.61600	9.336	20.24	0.0132	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,150.66810	2,065.277	18.88	0.8886	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			101.16810	102.577	18.88	0.1114	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			194.50500	180.235	24.63	0.1562	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,895.00500	2,967.535	24.63	0.8438	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			209.62740	198.878	25.17	0.1547	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,341.42740	3,418.278	25.17	0.8453	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			203.47410	193.904	25.34	0.1507	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,415.27410	3,493.304	25.34	0.8493	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,857.13070	3,762.558	19.49	0.9844	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			18.93070	11.958	19.49	0.0156	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,254.99280	2,168.401	18.48	0.8831	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			116.79280	117.801	18.48	0.1169	0.00	0	150
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			1,252.59220	1,199.546	19.71	0.6448	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			526.39220	561.247	19.71	0.3552	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			682.27480	647.539	21.56	0.4132	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,306.07480	1,359.239	21.56	0.5868	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			664.10820	630.070	21.64	0.4044	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,347.90820	1,401.770	21.64	0.5956	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,371.31680	2,295.106	18.40	0.8755	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			128.31680	140.306	18.40	0.1245	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			234.68880	224.655	26.00	0.1550	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,891.68880	3,969.855	26.00	0.8450	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,966.34720	3,872.280	19.26	0.9798	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			23.34720	17.480	19.26	0.0202	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,187.54210	3,108.216	17.45	0.9537	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			33.64210	42.516	17.45	0.0463	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,177.68460	3,098.963	17.46	0.9530	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			33.78460	43.263	17.46	0.0470	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,168.34260	3,089.719	17.47	0.9523	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			34.44260	44.019	17.47	0.0477	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,617.91700	2,530.257	18.07	0.8947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			118.01700	118.657	18.07	0.1053	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,583.85360	2,497.099	18.14	0.8901	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			123.95360	125.499	18.14	0.1099	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,295.34860	2,218.791	18.68	0.8456	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			25.32250	16.536	18.39	0.0191	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,695.32330	2,605.822	17.94	0.9047	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			105.42330	104.222	17.94	0.0953	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			115.12690	115.335	18.04	0.1030	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			9.21140	8.421	27.47	0.0080	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,139.31140	11,226.821	27.47	0.9920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			150.82540	141.624	27.47	0.0973	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,580.92540	5,660.024	27.47	0.9027	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,035.22250	3,938.136	18.39	0.9809	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,636.84640	5,716.153	27.47	0.9050	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			65.75410	61.216	27.47	0.0474	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,265.85410	7,349.616	27.47	0.9526	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			184.09660	173.238	27.47	0.1152	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,174.19660	5,251.638	27.47	0.8848	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,635.02690	2,546.935	18.04	0.8970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,266.09000	5,343.928	27.47	0.8891	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			168.21330	158.136	27.47	0.1067	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,358.31330	5,436.536	27.47	0.8933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			244.62510	230.920	27.47	0.1460	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,594.72510	4,669.320	27.47	0.8540	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			146.74640	137.753	27.47	0.0950	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,720.11460	4,795.379	27.47	0.8612	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			223.99980	211.243	27.47	0.1357	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,774.09980	4,849.643	27.47	0.8643	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			264.10740	251.942	26.89	0.1593	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,264.20740	4,340.342	26.89	0.8407	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			175.99000	165.528	27.47	0.1109	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,396.31560	4,472.951	27.17	0.8457	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			249.29060	238.067	27.43	0.1499	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,519.39060	4,596.467	27.43	0.8501	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			300.84030	286.388	25.77	0.1823	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,740.94030	3,814.788	25.77	0.8177	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			230.01460	216.979	27.47	0.1388	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,160.74400	4,236.469	26.67	0.8366	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			267.63300	255.249	26.77	0.1615	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,207.73300	4,283.649	26.77	0.8385	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			322.02020	306.272	25.24	0.1953	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,492.12020	3,564.672	25.24	0.8047	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			256.21560	244.551	27.17	0.1543	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,510.46170	3,583.117	25.28	0.8057	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			308.39240	293.478	25.57	0.1869	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,648.49240	3,721.878	25.57	0.8131	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			380.68790	360.595	24.19	0.2290	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,980.78790	3,048.995	24.19	0.7710	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			270.64400	258.069	26.67	0.1634	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,015.52690	3,083.962	24.25	0.7739	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			329.66360	313.448	25.06	0.1999	0.00	0	17,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,409.76360	3,481.848	25.06	0.8001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			440.21850	417.598	23.65	0.2606	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,630.31850	2,695.998	23.65	0.7394	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			320.36170	304.717	25.28	0.1943	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,680.93270	2,747.005	23.73	0.7443	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call			424.70890	402.736	23.78	0.2525	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			2,714.80890	2,781.136	23.78	0.7475	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			648.37560	617.683	22.28	0.3633	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,798.47560	1,856.083	22.28	0.6367	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			375.42690	355.562	24.25	0.2261	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,226.90500	2,289.051	23.01	0.6952	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			492.82940	468.042	23.24	0.2877	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,372.92940	2,436.442	23.24	0.7123	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			699.62670	666.999	22.00	0.3870	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,649.72670	1,705.399	22.00	0.6130	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			430.83270	408.605	23.73	0.2557	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,701.28010	1,757.644	22.10	0.6214	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			660.77510	629.611	22.21	0.3691	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,760.87510	1,818.011	22.21	0.6309	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			782.24110	746.580	21.59	0.4239	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,442.34110	1,494.980	21.59	0.5761	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			526.80500	500.651	23.01	0.3048	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,484.39550	1,537.687	21.67	0.5840	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			718.63400	685.300	21.90	0.3957	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,598.73400	1,653.700	21.90	0.6043	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			941.37830	899.798	20.96	0.4898	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,131.47830	1,178.198	20.96	0.5102	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			681.18010	649.244	22.10	0.3786	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,259.54120	1,308.566	21.21	0.5392	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			803.76120	767.334	21.49	0.4332	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,393.86120	1,445.734	21.49	0.5668	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,149.34020	1,101.290	20.33	0.5670	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			839.44020	879.690	20.33	0.4330	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			764.29550	729.287	21.67	0.4160	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			877.76570	918.910	20.42	0.4441	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,019.36770	975.376	20.70	0.5199	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,009.46770	1,053.776	20.70	0.4801	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,294.83450	1,242.834	19.97	0.6158	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			684.93450	721.234	19.97	0.3842	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			869.44120	830.166	21.21	0.4608	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			689.82460	726.258	19.98	0.3858	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,196.06530	1,146.720	20.21	0.5831	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			786.16530	825.120	20.21	0.4169	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,451.10440	1,395.133	19.62	0.6638	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			551.20440	583.533	19.62	0.3362	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,117.66570	1,070.510	20.42	0.5559	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		582.03940	615.336	19.70	0.3478	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		1,400.92080	1,346.191	19.73	0.6489	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		591.02080	624.592	19.73	0.3511	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		1,620.49420	1,559.393	19.33	0.7098	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		440.59420	467.793	19.33	0.2902	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		1,289.72460	1,237.858	19.98	0.6142	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		465.72010	493.699	19.36	0.3014	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		1,514.52700	1,457.026	19.49	0.6821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		504.62700	535.426	19.49	0.3179	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		2,458.05380	2,375.167	18.37	0.8718	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		148.15380	153.567	18.37	0.1282	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		1,411.93940	1,356.936	19.70	0.6522	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		185.44860	197.191	18.68	0.1544	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		1,706.12050	1,643.583	19.27	0.7302	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		396.22050	421.983	19.27	0.2698	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		2,626.46540	2,538.588	18.06	0.8958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		116.56540	116.988	18.06	0.1042	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		1,575.62010	1,515.300	19.36	0.6986	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		805.61250	841.629	19.83	0.3760	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		294.91410	274.767	27.30	0.1481	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		5,633.11410	5,703.667	27.30	0.8519	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		1,599.95630	1,541.622	19.68	0.6409	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		748.15630	780.522	19.68	0.3591	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,532.49600	1,477.924	19.84	0.6227	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		810.69600	846.824	19.84	0.3773	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		1,374.69300	1,323.774	20.29	0.5760	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		992.89300	1,032.674	20.29	0.4240	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		1,357.28380	1,306.784	20.34	0.5707	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,015.48380	1,055.684	20.34	0.4293	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		984.62830	943.666	21.57	0.4459	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		1,652.82830	1,702.565	21.57	0.5541	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		911.07510	872.992	21.89	0.4188	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		1,829.27510	1,881.892	21.89	0.5812	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		597.93280	570.517	23.65	0.2921	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		2,946.13280	3,009.417	23.65	0.7079	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		596.24300	568.894	23.66	0.2914	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		2,954.44300	3,017.794	23.66	0.7086	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		510.75560	486.781	24.33	0.2538	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		3,428.95560	3,495.681	24.33	0.7462	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		463.60310	443.990	24.87	0.2327	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		3,761.80310	3,832.890	24.87	0.7673	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1,542.33950	1,487.549	19.82	0.6254	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		800.53950	836.449	19.82	0.3746	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1,537.41250	1,482.729	19.83	0.6240	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		1,811.25870	1,755.076	20.08	0.6308	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		953.45870	988.276	20.08	0.3692	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,806.17980	1,750.383	20.09	0.6296	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			958.37980	993.583	20.09	0.3704	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,801.10750	1,745.703	20.11	0.6285	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			963.30750	998.903	20.11	0.3715	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,374.33850	1,335.009	22.26	0.4704	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,181.43850	2,229.709	22.26	0.5296	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,371.24890	1,332.045	22.27	0.4696	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,188.34890	2,236.745	22.27	0.5304	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,377.44410	1,337.989	22.25	0.4712	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,174.54410	2,222.689	22.25	0.5288	0.00	0	0
Total \$ / R Option												525,146.57	5,065	1,868,159
Total \$ / R												1,106,875,723.87	78,133	2,690,787
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.12980		15.21260			0.0000	1,543,239.60	102	999
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.43440		15.52090			0.0000	308,688.00	20	331
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.72160		15.80990			0.0000	94,329.60	6	30
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.99110		16.08180			0.0000	0.00	0	54
Total \$ / R MAXI Future												1,946,257.20	128	1,414
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			178,136.46520	169,919.681	20.58	0.9741	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			876.46520	939.681	20.58	0.0259	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			177,149.55520	168,936.980	20.53	0.9736	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			889.55520	956.980	20.53	0.0264	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			176,162.89180	167,954.583	20.48	0.9732	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			902.89180	974.583	20.48	0.0268	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			101,938.26580	96,562.463	19.87	0.6198	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			48,848.26580	52,122.463	19.87	0.3802	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			101,394.46640	96,035.637	19.88	0.6176	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			49,304.46640	52,595.637	19.88	0.3824	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			100,853.03150	95,511.517	19.89	0.6155	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			49,763.03150	53,071.517	19.89	0.3845	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			140,239.35920	134,842.298	19.65	0.6508	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			58,249.35920	61,682.298	19.65	0.3492	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			139,660.62660	134,310.020	19.66	0.6492	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			58,670.62660	62,150.020	19.66	0.3508	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			139,115.32240	133,779.633	19.67	0.6475	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			59,125.32240	62,619.633	19.67	0.3525	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			182,927.50680	188,189.220	21.89	0.5812	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			90,830.34660	87,030.936	21.90	0.4177	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			183,650.34660	188,920.936	21.90	0.5823	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			91,386.26200	87,568.497	21.88	0.4198	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			182,206.26200	187,458.497	21.88	0.5802	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			91,107.50680	87,299.220	21.89	0.4188	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 MAXI Option												0.00	0	0
Total \$ / R MAXI												1,946,257.20	128	1,414
£ / R	On	31/05/2016	Foreign Exchange Future			21.82520		21.94910			0.0000	0.00	0	123
£ / R	On	13/06/2016	Foreign Exchange Future			21.88400		22.00910			0.0000	53,747,104.00	2,456	58,343
£ / R	On	08/09/2016	Foreign Exchange Future			22.28340		22.41400			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.33510		22.46630			0.0000	89,340.40	4	24,381
£ / R	On	19/12/2016	Foreign Exchange Future			22.76760		22.90170			0.0000	0.00	0	152
£ / R	On	13/03/2017	Foreign Exchange Future			23.17920		23.31670			0.0000	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Future			23.39410		23.53630			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			23.62040		23.75800			0.0000	0.00	0	0
Total £ / R Future												53,836,444.40	2,460	83,072
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Call			557.74480	497.001	17.52	0.6207	0.00	0	0
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Put			178.64480	241.801	17.52	0.3793	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,560.99300	1,460.494	18.35	0.8889	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			41.89300	66.494	18.35	0.1111	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,551.60790	1,451.504	18.33	0.8874	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			42.50790	67.504	18.33	0.1126	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,542.23160	1,442.525	18.32	0.8859	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			43.13160	68.525	18.32	0.1141	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			19.08350	29.245	20.97	0.0516	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			2,309.98350	2,445.245	20.97	0.9484	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			4.20010	5.780	26.85	0.0099	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			4,495.10010	4,621.780	26.85	0.9901	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			941.87230	1,011.841	19.74	0.5247	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			797.87230	998.441	19.74	0.4753	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			123.91230	184.475	22.24	0.1356	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,559.91230	3,751.075	22.24	0.8644	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,567.49770	1,592.759	19.21	0.6941	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			353.49770	509.359	19.21	0.3059	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			951.53690	1,020.965	19.73	0.5278	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			787.53690	987.565	19.73	0.4722	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			946.69530	1,016.395	19.73	0.5263	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			792.69530	992.995	19.73	0.4737	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			709.14300	782.886	20.08	0.4257	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,252.84300	1,457.786	20.08	0.5743	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			216.96500	280.347	21.77	0.1866	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			3,050.66500	3,245.247	21.77	0.8134	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			908.32500	975.434	19.72	0.4987	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			203.10800	318.833	18.97	0.2099	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			942.02500	1,140.334	19.72	0.5013	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			716.17100	789.762	20.06	0.4284	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,239.87100	1,444.662	20.06	0.5716	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			712.65200	786.318	20.07	0.4271	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	23.00	Put			1,246.35200	1,451.218	20.07	0.5729	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			2,159.40800	2,143.933	18.97	0.7901	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,423.03500	1,418.226	19.18	0.5447	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,161.33500	1,290.626	19.18	0.4553	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,418.41100	1,413.803	19.18	0.5436	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,166.71100	1,296.203	19.18	0.4564	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			782.48360	802.989	20.44	0.3557	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			43.20780	47.968	20.55	0.0318	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			66.00260	76.847	17.76	0.0545	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			2,101.79540	2,064.339	18.53	0.6907	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			610.09540	706.739	18.53	0.3093	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,260.99530	1,263.656	19.42	0.5023	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,369.29530	1,506.056	19.42	0.4977	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,814.90780	5,685.568	20.55	0.9682	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,340.78360	2,495.389	20.44	0.6443	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			346.22680	373.874	22.16	0.1874	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,384.52680	4,546.274	22.16	0.8126	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,427.66480	1,422.668	19.17	0.5459	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,155.96480	1,285.068	19.17	0.4541	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,557.70260	4,434.447	17.76	0.9455	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,459.76730	1,407.312	19.60	0.4817	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			1,893.06730	1,978.112	19.60	0.5183	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,456.02110	1,403.732	19.60	0.4808	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			1,899.32110	1,984.532	19.60	0.5192	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,463.52280	1,410.901	19.59	0.4826	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			1,886.82280	1,971.701	19.59	0.5174	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,611.11330	1,533.023	19.63	0.4869	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,054.81330	2,118.923	19.63	0.5131	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			272.00000	409.600		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			282.00000	419.600		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			262.00000	399.600		1.0000	0.00	0	0
Total £ / R Option												0.00	0	46,732
Total £ / R												53,836,444.40	2,460	129,804
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13943		0.13960			0.0000	0.00	0	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14269		0.14289			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14588		0.14608			0.0000	11,670.40	80	6,041
Total ¥ / R Future												11,670.40	80	11,988
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			19.45470	20.349	15.89	0.0681	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,959.77160	2,943.016	20.99	0.9999	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.07160	0.016	20.99	0.0001	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	0.12	Call			1,961.87810	1,943.782	18.54	0.9967	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			2.17810	0.782	18.54	0.0033	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			979.15470	963.349	15.89	0.9319	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,296.25460	3,272.300	17.66	0.9940	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			7.25460	3.001	17.66	0.0060	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,302.39880	2,288.024	16.18	0.9667	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			13.39880	18.724	16.18	0.0333	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,405.99060	1,385.903	16.10	0.8448	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			116.99060	116.603	16.10	0.1552	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00040	0.000	26.91	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,391.90040	26,412.000	26.91	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00020	0.000	26.91	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,391.90020	27,412.000	26.91	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00010	0.000	26.91	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,391.90010	28,412.000	26.91	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												11,670.40	80	11,988
€ / R	On	25/05/2016	Foreign Exchange Future			17.23420		17.27920			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.24170		17.28700			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			17.25710		17.30240			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			17.31160		17.35800			0.0000	1,022,457,719.20	59,062	84,074
€ / R	On	19/09/2016	Foreign Exchange Future			17.71520		17.76550			0.0000	16,829,440.00	950	11,795
€ / R	On	19/12/2016	Foreign Exchange Future			18.10480		18.15720			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			18.47790		18.53280			0.0000	0.00	0	2,500
Total € / R Future												1,039,287,159.20	60,012	109,811
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			22.80460	16.548	24.49	0.0489	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,423.60460	1,462.348	24.49	0.9511	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			27.15270	19.930	23.69	0.0558	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,420.15270	1,458.230	23.69	0.9442	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			414.52980	369.707	20.84	0.5415	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			302.12980	302.607	20.84	0.4585	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			1,678.44890	1,632.560	19.86	0.9522	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			20.44890	20.959	19.86	0.0478	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,438.74630	1,392.432	20.02	0.9163	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			289.11890	256.240	21.67	0.3498	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			721.11890	734.640	21.67	0.6502	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,108.42480	2,061.242	21.32	0.9772	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			10.42480	9.642	21.32	0.0228	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,118.31320	2,071.130	21.38	0.9775	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			25.99390	19.923	25.24	0.0388	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,517.99390	2,558.323	25.24	0.9612	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			890.46530	842.412	20.43	0.7532	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			162.46530	160.812	20.43	0.2468	0.00	0	7,000

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	14.20	Call			3,161.68090	3,114.692	27.03	0.9934	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			286.79890	287.235	20.65	0.3732	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			40.74630	40.832	20.02	0.0837	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			644.79890	598.834	20.65	0.6268	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			3.68090	3.092	27.03	0.0066	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,128.20300	2,081.019	21.43	0.9778	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			10.20300	9.419	21.43	0.0222	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			10.31320	9.530	21.38	0.0225	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,878.97040	2,826.712	20.12	0.9282	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			73.47040	71.512	20.12	0.0718	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			1,290.16550	1,246.247	20.28	0.6554	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			524.66550	531.047	20.28	0.3446	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,897.21880	2,844.952	20.12	0.9297	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			71.71880	69.752	20.12	0.0703	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,888.09030	2,835.828	20.12	0.9290	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			72.59030	70.628	20.12	0.0710	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,835.65750	1,787.508	19.86	0.6992	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			578.45750	582.708	19.86	0.3008	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,778.74530	1,731.172	19.88	0.6870	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			611.54530	616.372	19.88	0.3130	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			339.39060	333.897	24.91	0.1887	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			619.05750	624.017	19.88	0.3157	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			476.92660	463.021	23.58	0.2537	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,082.19060	4,129.097	24.91	0.8113	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,172.82110	2,121.922	19.75	0.7640	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			415.62110	417.122	19.75	0.2360	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,119.72660	3,158.221	23.58	0.7463	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,772.49160	1,724.987	19.88	0.6857	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			615.29160	620.187	19.88	0.3143	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,766.25750	1,718.817	19.88	0.6843	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,347.54090	1,312.918	20.90	0.5144	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,504.74090	1,525.018	20.90	0.4856	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,343.68560	1,309.148	20.91	0.5133	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,510.88560	1,531.248	20.91	0.4867	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,339.83470	1,305.395	20.92	0.5122	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,517.03470	1,537.495	20.92	0.4878	0.00	0	0
Total € / R Option												0.00	0	41,922
Total € / R												1,039,287,159.20	60,012	151,733
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.15900		11.19790			0.0000	0.00	0	7,644
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.34360		11.38460			0.0000	0.00	0	1,432
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.52050		11.56180			0.0000	0.00	0	380
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.68940		11.73130			0.0000	584,470.00	50	4,398
Total AU\$ / R Future												584,470.00	50	13,854

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	13/06/2016	Foreign Exchange Option	10.10	Call			1,107.70300	1,066.399	18.01	0.9691	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			9.80300	7.399	18.01	0.0309	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,127.26460	1,085.803	18.05	0.9714	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			9.36460	6.803	18.05	0.0286	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,117.48110	1,076.095	18.03	0.9703	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			9.58110	7.095	18.03	0.0297	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			83.29950	89.171	17.24	0.1421	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,275.74620	1,239.780	17.26	0.8619	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			81.14620	86.180	17.26	0.1381	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,266.81680	1,231.241	17.25	0.8599	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			82.21680	87.641	17.25	0.1401	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,257.89950	1,222.771	17.24	0.8579	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,121.98060	1,091.597	16.71	0.7410	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			240.18060	251.097	16.71	0.2590	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,136.46190	1,105.955	16.72	0.7455	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			234.66190	245.455	16.72	0.2545	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,129.20960	1,098.766	16.72	0.7432	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			237.40960	248.266	16.72	0.2568	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			855.40850	875.448	16.97	0.5277	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			634.15610	612.142	16.95	0.4764	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			842.85610	862.742	16.95	0.5236	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			630.42190	608.487	16.96	0.4743	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			849.12190	869.087	16.96	0.5257	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			626.70850	604.848	16.97	0.4723	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												584,470.00	50	13,854
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.76920		11.74940			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.00620		11.98750			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			899.71850	915.292	17.28	0.9401	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			20.31850	16.092	17.28	0.0599	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			890.26690	905.872	17.26	0.9382	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			20.86690	16.672	17.26	0.0618	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			880.83000	896.470	17.24	0.9362	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			21.43000	17.270	17.24	0.0638	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			334.20400	338.020	17.27	0.4034	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			726.70400	711.820	17.27	0.5966	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			331.09240	334.852	17.29	0.4005	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			733.59240	718.651	17.29	0.5995	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			328.01060	331.711	17.30	0.3976	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			740.51060	725.511	17.30	0.6024	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 CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Future			15.60560		15.64860			0.0000	0.00	0	5,055
CHF / R	On	19/09/2016	Foreign Exchange Future			15.99200		16.04000			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	5,055
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,295.18490	1,252.861	20.04	0.9156	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			36.58490	37.261	20.04	0.0844	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,286.02450	1,243.669	20.02	0.9140	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			37.42450	38.069	20.02	0.0860	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,276.88050	1,234.494	20.00	0.9123	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			38.28050	38.894	20.00	0.0877	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			578.34620	556.587	21.20	0.4090	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,138.34620	1,164.587	21.20	0.5910	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			575.16080	553.520	21.22	0.4072	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,145.16080	1,171.520	21.22	0.5928	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			571.99590	550.465	21.23	0.4055	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,151.99590	1,178.465	21.23	0.5945	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	5,055
CNH / R	On	13/06/2016	Foreign Exchange Future			2.31430		2.32440			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.34960		2.35970			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	230
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,151.05670	1,074.293	20.32	0.7382	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			207.05670	231.293	20.32	0.2618	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,304.39490	1,224.799	20.42	0.7828	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			160.39490	181.799	20.42	0.2172	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,226.60950	1,148.416	20.37	0.7611	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			182.60950	205.416	20.37	0.2389	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,680.55690	1,736.287	20.35	0.6111	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			745.87540	701.877	20.41	0.3766	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,748.87540	1,805.877	20.41	0.6234	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			715.36810	672.627	20.47	0.3646	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,818.36810	1,876.627	20.47	0.6354	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			777.55690	732.287	20.35	0.3889	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			2.32830		2.33360			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
DKK / R	On	19/09/2016	Foreign Exchange Future			2.38370		2.38940			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			35.05650	30.431	21.86	0.0469	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,373.88150	2,315.971	21.43	0.9489	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			37.88150	32.971	21.43	0.0511	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,568.48820	2,511.133	22.29	0.9569	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			32.48820	28.133	22.29	0.0431	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,471.05650	2,413.431	21.86	0.9531	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,258.42820	1,218.406	21.92	0.5182	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,264.42820	1,281.406	21.92	0.4818	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,214.04440	1,174.573	21.96	0.5056	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,320.04440	1,337.573	21.96	0.4944	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,171.83390	1,133.015	22.01	0.4931	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,377.83390	1,396.015	22.01	0.5069	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			1.95040		1.96070			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.99080		2.00130			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.02750		2.03830			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.06110		2.07210			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			94.90800	80.074	23.18	0.1227	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,687.90800	1,776.074	23.18	0.8773	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			85.18080	71.702	23.35	0.1114	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,778.18080	1,867.702	23.35	0.8886	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			76.43450	64.200	23.53	0.1010	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,869.43450	1,960.200	23.53	0.8990	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			570.26150	533.410	21.52	0.3360	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,757.26150	1,825.410	21.52	0.6640	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			546.16720	510.505	21.65	0.3241	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,833.16720	1,902.505	21.65	0.6759	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			523.15210	488.638	21.78	0.3125	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,910.15210	1,980.638	21.78	0.6875	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			985.94030	941.328	21.01	0.4245	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,802.94030	1,866.328	21.01	0.5755	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			954.69000	911.311	21.10	0.4139	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,871.69000	1,936.311	21.10	0.5861	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			924.45420	882.284	21.19	0.4036	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,941.45420	2,007.284	21.19	0.5964	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,282.31910	1,229.540	20.80	0.4593	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,961.31910	2,018.540	20.80	0.5407	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
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,248.50760	1,196.845	20.87	0.4501	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,027.50760	2,085.845	20.87	0.5499	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,216.94210	1,166.330	20.96	0.4410	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,095.94210	2,155.330	20.96	0.5590	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			0.14960		0.15030			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14910		0.14910			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14990		0.14890			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266
NGN / R	On	13/06/2016	Foreign Exchange Future			0.07470		0.07500			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06960		0.06960			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.06470		0.06470			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			10.30900		10.25930			0.0000	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Future			10.46820		10.42010			0.0000	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Future			10.62250		10.57460			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			1,255.60740	1,302.738	21.12	0.9843	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.01	Put			6.30740	3.738	21.12	0.0157	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,275.35740	1,322.574	21.29	0.9850	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	8.99	Put			6.05740	3.574	21.29	0.0150	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,265.48100	1,312.655	21.20	0.9847	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.00	Put			6.18100	3.655	21.20	0.0153	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,074.74890	1,115.640	18.47	0.8341	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.46	Put			114.64890	107.440	18.47	0.1659	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,066.72800	1,107.483	18.46	0.8318	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.47	Put			116.62800	109.283	18.46	0.1682	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,058.73310	1,099.349	18.46	0.8295	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.48	Put			118.63310	111.149	18.46	0.1705	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.85	Call			493.69820	511.877	18.55	0.4704	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.85	Put			769.09820	739.377	18.55	0.5296	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.86	Call			490.09170	508.151	18.56	0.4680	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.86	Put			775.49170	745.651	18.56	0.5320	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.87	Call			486.50900	504.446	18.57	0.4655	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.87	Put			781.90900	751.946	18.57	0.5345	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 NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.37900		1.38120			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.39550		1.39770			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.41040		1.41290			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.42140		1.42380			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			612.00000	590.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Call			512.00000	490.000		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			412.00000	390.000		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			223.00000	245.000		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			23.00000	45.000		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			123.00000	145.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			29.00000	4.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			71.00000	96.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			129.00000	104.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			38.00000	14.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			62.00000	86.000		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			162.00000	186.000		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			1.14420		1.14100			0.0000	0.00	0	13,435
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.14780		1.14460			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.15160		1.14850			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	13,435
Total QUANTO € / \$												0.00	0	13,435
RAIN	On	13/06/2016	Foreign Exchange Future			26,845.80000		26,944.63000			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
RAIN	On	19/09/2016	Foreign Exchange Future			27,395.61000		27,499.10000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.07350		11.10870			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.28050		11.31760			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			936.40770	900.490	18.37	0.9373	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			17.70770	16.990	18.37	0.0627	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			926.96500	891.124	18.35	0.9353	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			18.26500	17.623	18.35	0.0647	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			917.53880	881.778	18.34	0.9332	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			18.83880	18.278	18.34	0.0668	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			365.84120	349.170	18.31	0.4147	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			668.24120	688.670	18.31	0.5853	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			362.40750	345.844	18.32	0.4117	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			674.80750	695.344	18.32	0.5883	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			359.00240	342.546	18.34	0.4088	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			681.40240	702.046	18.34	0.5912	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			5.07740		5.12710			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.04950		5.09860			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			377.67360	330.886	17.41	0.8960	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			10.57360	13.486	17.41	0.1040	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			368.41640	321.946	17.37	0.8891	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			11.31640	14.546	17.37	0.1109	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			359.20680	313.076	17.33	0.8819	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			12.10680	15.676	17.33	0.1181	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			129.55560	110.929	16.42	0.3500	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			300.95560	331.429	16.42	0.6500	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			136.32150	117.009	16.39	0.3641	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			287.72150	317.509	16.39	0.6359	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			132.90410	113.936	16.40	0.3570	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			294.30410	324.436	16.40	0.6430	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / 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
ZMW / R On 13/06/2016 Foreign Exchange Future			1.49110		1.49440			0.0000	0.00	0	0
ZMW / R On 19/09/2016 Foreign Exchange Future			1.41960		1.42430			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									2,202,016,578.50	135,798	1,073,838
Total Options									525,146.57	5,065	1,956,813
Grand Total:									2,202,541,725.07	140,863	3,030,651