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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/05/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/05/2016	Foreign Exchange Future	14.97340	14.91330			0.0000	0.00	0	0
\$ / R	On	09/05/2016	Foreign Exchange Future	14.97340	14.91950			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future	14.96740	14.92250			0.0000	12,348,105.00	825	0
\$ / R	On	11/05/2016	Foreign Exchange Future	14.97050	14.92550			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future	14.97670	14.93150			0.0000	0.00	0	560
\$ / R	On	16/05/2016	Foreign Exchange Future	14.98590	14.94080			0.0000	0.00	0	1,780
\$ / R	On	17/05/2016	Foreign Exchange Future	14.98900	14.94390			0.0000	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Future	14.99200	14.94690			0.0000	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Future	14.99510	14.95000			0.0000	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Future	14.99810	14.95310			0.0000	0.00	0	4,700
\$ / R	On	23/05/2016	Foreign Exchange Future	15.00730	14.96230			0.0000	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Future	15.01040	14.96540			0.0000	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Future	15.01350	14.96850			0.0000	0.00	0	285
\$ / R	On	27/05/2016	Foreign Exchange Future	15.01960	14.97460			0.0000	0.00	0	1,000
\$ / R	On	30/05/2016	Foreign Exchange Future	15.02880	14.98390			0.0000	0.00	0	930
\$ / R	On	31/05/2016	Foreign Exchange Future	15.03180	14.98700			0.0000	6,057,815.40	403	1,973
\$ / R	On	01/06/2016	Foreign Exchange Future	15.03490	14.68010			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future	15.05020	15.00540			0.0000	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Future	15.05330	15.00850			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future	15.05630	15.01150			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future	15.05940	15.01460			0.0000	0.00	0	264

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Future			15.07170		15.02670			0.0000	2,369,301,383.40	157,202	575,754
\$ / R	On	14/06/2016	Foreign Exchange Future			15.07470		15.02980			0.0000	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Future			15.07780		15.03280			0.0000	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Future			15.09620		15.05110			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			15.10540		15.06020			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.11770		15.07230			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			15.12080		15.07540			0.0000	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Future			15.12380		15.07840			0.0000	0.00	0	153
\$ / R	On	05/07/2016	Foreign Exchange Future			15.13920		15.09360			0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Future			15.16080		15.11500			0.0000	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Future			15.17030		14.81080			0.0000	0.00	0	370
\$ / R	On	26/07/2016	Foreign Exchange Future			15.20530		15.15780			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.20840		15.16090			0.0000	0.00	0	2,110
\$ / R	On	28/07/2016	Foreign Exchange Future			15.21160		15.16390			0.0000	0.00	0	265
\$ / R	On	05/08/2016	Foreign Exchange Future			15.23710		15.18840			0.0000	0.00	0	1,900
\$ / R	On	11/08/2016	Foreign Exchange Future			15.25590		15.20680			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.26830		15.21920			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.27440		15.22550			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.30210		15.25340			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.31140		15.26270			0.0000	0.00	0	2,610
\$ / R	On	06/09/2016	Foreign Exchange Future			15.33600		15.28750			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.34220		15.29370			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.34530		15.29680			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.35760		15.30920			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.36380		15.31540			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.37610		15.32780			0.0000	34,826,866.50	2,265	185,433
\$ / R	On	28/09/2016	Foreign Exchange Future			15.40380		15.35570			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.49000		15.44260			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			15.52700		15.53880			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.59300		15.54570			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.64330		15.59600			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.65910		15.61170			0.0000	81,583,911.00	5,210	60,871
\$ / R	On	13/03/2017	Foreign Exchange Future			15.92620		15.87770			0.0000	7,963,100.00	500	4,447
\$ / R	On	19/06/2017	Foreign Exchange Future			16.20600		16.15510			0.0000	16,206,000.00	1,000	2,300
\$ / R	On	18/09/2017	Foreign Exchange Future			16.41790		16.36740			0.0000	0.00	0	0
Total \$ / R Future												2,528,287,181.30	167,405	848,320
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Call			44.03840	38.018	26.67	0.2916	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Put			220.73840	154.618	26.67	0.7084	0.00	0	0
\$ / R	On	09/05/2016	Foreign Exchange Option	14.55	Call			405.23340	446.075	23.77	0.8781	0.00	0	2,500
\$ / R	On	09/05/2016	Foreign Exchange Option	14.55	Put			35.73340	22.675	23.77	0.1219	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			656.15520	697.486	25.16	0.9464	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			13.65520	10.086	25.16	0.0536	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	14.44	Call			509.63350	547.557	24.14	0.9004	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.44	Put			27.13350	20.157	24.14	0.0996	0.00	0	1,000
\$ / R	On	10/05/2016	Foreign Exchange Option	14.48	Call			474.46750	511.235	23.88	0.8846	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	10/05/2016	Foreign Exchange Option	14.48	Put			31.96750	23.835	23.88	0.1154	0.00	0	2,000
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			16.27380	18.758	23.32	0.0984	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			603.77380	561.358	23.32	0.9016	0.00	0	0
\$ / R	On	11/05/2016	Foreign Exchange Option	14.66	Call			336.26300	367.149	22.20	0.7735	0.00	0	2,500
\$ / R	On	11/05/2016	Foreign Exchange Option	14.66	Put			70.76300	56.649	22.20	0.2265	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			8.65300	9.816	25.30	0.0434	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			1,057.15300	1,013.116	25.30	0.9566	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			13.87150	15.815	23.75	0.0603	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			1,063.07150	1,019.915	23.75	0.9397	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Call			534.30480	574.349	20.01	0.8433	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Put			50.40480	45.349	20.01	0.1567	0.00	0	1,000
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			2.13920	2.069	28.01	0.0083	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			2,008.23920	1,963.069	28.01	0.9917	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call			308.24120	337.456	20.40	0.6384	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put			161.34120	145.456	20.40	0.3616	2,181,843.00	15,000	15,000
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Call			694.94690	737.489	19.95	0.9051	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Put			28.04690	25.489	19.95	0.0949	382,329.00	15,000	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			44.50430	52.286	22.55	0.1544	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			794.50430	757.186	22.55	0.8456	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			83.05040	95.006	21.94	0.2455	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			609.95040	576.906	21.94	0.7545	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			125.14760	140.907	21.04	0.3178	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			522.84760	493.607	21.04	0.6822	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Call			571.63060	609.966	19.70	0.7947	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Put			86.23060	79.566	19.70	0.2053	0.00	0	1,000
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call			187.50260	207.959	20.68	0.4087	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put			419.00260	394.459	20.68	0.5913	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			36.11720	43.412	23.02	0.1087	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,191.51720	1,153.812	23.02	0.8913	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Call			776.78530	818.592	19.60	0.8680	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Put			52.18530	48.992	19.60	0.1320	0.00	0	1,000
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			11.66310	14.701	24.44	0.0411	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,737.06310	1,695.101	24.44	0.9589	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,174.66200	3,219.701	29.34	0.9996	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			0.06200	0.101	29.34	0.0004	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,481.56240	1,526.098	21.75	0.9785	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			6.96240	6.498	21.75	0.0215	0.00	0	150
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Call			757.72500	798.937	19.11	0.8492	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Put			63.82500	60.137	19.11	0.1508	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Call			602.62950	640.966	19.33	0.7654	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Put			115.62950	109.166	19.33	0.2346	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			397.42180	429.645	19.66	0.6166	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			230.42180	217.845	19.66	0.3834	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Call			305.85030	523.871	19.55	0.6829	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Put			305.75030	168.971	19.55	0.3171	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Call			382.59140	626.520	19.40	0.7498	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	01/06/2016	Foreign Exchange Option	14.53	Put			232.49140	121.620	19.40	0.2502	0.00	0	18,400
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			187.29020	207.380	20.75	0.3461	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			631.89020	607.180	20.75	0.6539	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,805.92380	2,851.087	25.67	0.9974	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			0.52380	0.887	25.67	0.0026	0.00	0	1,000
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call			634.22540	671.138	19.17	0.7436	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put			145.72540	137.838	19.17	0.2564	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			587.50470	623.288	19.32	0.7094	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			176.00470	166.988	19.32	0.2906	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			126.66620	142.765	21.64	0.2490	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			895.16620	866.466	21.64	0.7510	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,731.52520	1,776.414	19.97	0.9799	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			6.92520	7.014	19.97	0.0201	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,721.65730	1,766.531	19.92	0.9796	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			7.05730	7.131	19.92	0.0204	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,711.79210	1,756.650	19.87	0.9792	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			7.19210	7.250	19.87	0.0208	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,868.03930	2,913.278	25.16	0.9960	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			1.33930	1.578	25.16	0.0040	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,121.35330	2,166.611	21.60	0.9871	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			4.65330	4.911	21.60	0.0129	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,032.12740	2,077.357	21.17	0.9850	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			5.42740	5.657	21.17	0.0150	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,735.84130	1,780.858	19.75	0.9756	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			9.14130	9.158	19.75	0.0244	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,510.46250	1,555.105	18.65	0.9641	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			13.76250	13.405	18.65	0.0359	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,834.37170	1,879.485	20.22	0.9793	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			7.67170	7.785	20.22	0.0207	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,745.68200	1,790.710	19.79	0.9760	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			8.98200	9.010	19.79	0.0240	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			910.01330	951.413	18.83	0.8410	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			83.31330	79.713	18.83	0.1590	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,726.00390	1,771.009	19.70	0.9752	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			9.30390	9.309	19.70	0.0248	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,539.74080	1,584.448	18.80	0.9659	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			13.04080	12.748	18.80	0.0341	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			719.63030	758.170	19.04	0.7605	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			142.93030	136.470	19.04	0.2395	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,078.35620	1,121.261	18.75	0.8914	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			51.65620	49.561	18.75	0.1086	0.00	0	79,677
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call			992.73720	1,034.959	18.79	0.8677	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put			66.03720	63.259	18.79	0.1323	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			579.76380	615.079	19.28	0.6812	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			213.06380	203.379	19.28	0.3188	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			869.83520	910.767	18.85	0.8265	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	14.25	Put			93.13520	89.067	18.85	0.1735	0.00	0	51,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			733.90270	772.713	19.02	0.7676	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			137.20270	131.013	19.02	0.2324	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			525.56840	559.328	19.38	0.6451	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			248.86840	237.628	19.38	0.3549	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Call			712.55530	750.955	19.05	0.7569	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Put			145.85530	139.255	19.05	0.2431	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			684.66070	722.490	19.10	0.7423	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			157.96070	150.790	19.10	0.2577	15,078.96	100	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			469.47130	501.406	19.50	0.6043	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			292.77130	279.706	19.50	0.3957	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call			555.24430	589.879	19.33	0.6653	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put			228.54430	218.179	19.33	0.3347	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			531.41650	565.355	19.37	0.6492	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			244.71650	233.655	19.37	0.3508	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			407.86370	437.506	19.63	0.5547	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			351.16370	335.806	19.63	0.4453	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			508.28450	541.506	19.42	0.6329	0.00	0	25,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			261.58450	249.806	19.42	0.3671	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			496.97720	529.836	19.44	0.6248	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			270.27720	258.136	19.44	0.3752	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			291.48740	316.422	20.20	0.4423	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			514.78740	494.722	20.20	0.5577	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			427.71270	458.127	19.59	0.5712	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			331.01270	316.427	19.59	0.4288	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			412.76340	442.597	19.62	0.5588	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			346.06340	330.897	19.62	0.4412	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			122.55590	138.022	21.80	0.2291	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			1,025.85590	996.322	21.80	0.7709	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			393.42570	422.479	19.67	0.5423	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			366.72570	350.779	19.67	0.4577	0.00	0	7,840
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call			349.02510	376.311	19.84	0.5014	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put			422.32510	404.611	19.84	0.4986	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			97.67840	111.268	22.18	0.1911	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,170.97840	1,139.568	22.18	0.8089	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			155.26420	172.932	21.38	0.2760	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			878.56420	851.232	21.38	0.7240	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			127.52990	143.345	21.73	0.2364	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			1,000.82990	971.645	21.73	0.7636	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			82.01280	94.286	22.48	0.1658	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,285.31280	1,252.586	22.48	0.8342	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			111.65560	126.329	21.95	0.2127	0.00	0	650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			1,084.95560	1,054.629	21.95	0.7873	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			104.44220	118.568	22.07	0.2016	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			1,127.74220	1,096.868	22.07	0.7984	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			70.69530	81.931	22.73	0.1467	0.00	0	5,000

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	16.34	Put			1,383.99530	1,350.231	22.73	0.8533	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			88.91420	101.781	22.34	0.1770	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,232.21420	1,200.081	22.34	0.8230	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			85.39510	97.963	22.41	0.1713	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,258.69510	1,226.263	22.41	0.8287	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			53.20380	62.659	23.20	0.1159	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,576.50380	1,540.959	23.20	0.8841	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			78.76140	90.744	22.54	0.1604	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,312.06140	1,279.044	22.54	0.8396	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			74.62140	86.226	22.64	0.1534	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			1,347.92140	1,314.526	22.64	0.8466	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			44.77110	53.281	23.42	0.1005	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			1,688.07110	1,651.581	23.42	0.8995	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			56.93190	66.788	23.09	0.1226	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,530.23190	1,495.088	23.09	0.8774	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			54.66430	64.278	23.16	0.1185	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,557.96430	1,522.578	23.16	0.8815	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			30.71320	37.438	23.88	0.0735	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,934.01320	1,895.739	23.88	0.9265	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			47.42750	56.244	23.35	0.1054	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,650.72750	1,614.544	23.35	0.8946	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			46.08080	54.743	23.38	0.1030	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,669.38080	1,633.043	23.38	0.8970	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			25.78640	31.802	24.10	0.0635	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			2,049.08640	2,010.102	24.10	0.9365	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			36.56270	44.069	23.67	0.0850	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,819.86270	1,782.369	23.67	0.9150	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			31.16330	37.951	23.87	0.0744	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,924.46330	1,886.251	23.87	0.9256	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			8.76910	11.707	25.43	0.0254	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,772.06910	2,730.007	25.43	0.9746	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			29.83160	36.434	23.92	0.0717	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,953.13160	1,914.734	23.92	0.9283	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			27.73660	34.040	24.01	0.0675	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			2,001.03660	1,962.340	24.01	0.9325	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			5.41280	7.419	26.15	0.0165	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			3,128.71280	3,085.719	26.15	0.9835	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			25.41310	31.373	24.12	0.0627	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,058.71310	2,019.673	24.12	0.9373	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			24.32500	30.118	24.17	0.0604	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			2,087.62500	2,048.419	24.17	0.9396	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			3.42380	4.585	27.28	0.0103	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			3,576.72380	3,532.885	27.28	0.9897	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			6.47560	8.860	25.81	0.0196	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,979.77560	2,937.160	25.81	0.9804	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			5.89850	8.111	25.95	0.0180	0.00	0	17,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			3,049.19850	3,006.411	25.95	0.9820	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			2.36110	3.077	28.28	0.0070	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			3,975.66110	3,931.377	28.28	0.9930	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			5.29890	7.257	26.20	0.0162	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,148.59890	3,105.557	26.20	0.9838	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			3.85250	5.195	26.97	0.0117	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			3,457.15250	3,413.495	26.97	0.9883	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call			664.29500	701.535	19.19	0.7259	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put			174.49500	166.835	19.19	0.2741	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			103.28440	117.272	22.17	0.1973	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			1,163.48440	1,132.572	22.17	0.8027	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call			625.17360	661.460	19.30	0.6983	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put			202.37360	193.660	19.30	0.3017	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call			692.02020	729.252	19.14	0.7126	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put			200.92020	193.052	19.14	0.2874	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call			79.57290	91.521	23.15	0.1433	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			1,629.37290	1,596.121	23.15	0.8567	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			76.84360	88.535	23.20	0.1392	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,656.64360	1,623.135	23.20	0.8608	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			388.27750	416.280	20.04	0.4918	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			498.07750	480.880	20.04	0.5082	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			56.32860	65.814	23.80	0.1035	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,024.02860	1,988.114	23.80	0.8965	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,598.30570	1,644.952	18.99	0.9437	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			26.00570	27.252	18.99	0.0563	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call			719.15990	756.806	19.15	0.7014	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put			226.85990	219.107	19.15	0.2986	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			89.39060	102.101	23.02	0.1525	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,637.09060	1,604.401	23.02	0.8475	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,273.70790	3,319.292	24.37	0.9964	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			1.40790	1.592	24.37	0.0036	0.00	0	250
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			639.72290	675.782	19.36	0.6536	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			284.32290	274.982	19.36	0.3464	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call			931.33540	972.703	18.91	0.7889	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put			142.93540	138.903	18.91	0.2111	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			743.78050	781.821	19.11	0.6927	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			250.18050	242.621	19.11	0.3073	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			767.30210	807.524	19.13	0.6848	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			272.30210	266.724	19.13	0.3152	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			539.23550	574.088	19.67	0.5544	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			464.23550	453.288	19.67	0.4456	0.00	0	12,000
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			491.70190	707.309	19.46	0.6237	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			500.90190	357.009	19.46	0.3763	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			176.16380	198.119	22.63	0.2222	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,618.36380	1,592.819	22.63	0.7778	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			50.52160	60.619	25.45	0.0770	0.00	0	7,229

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,082.72160	3,045.319	25.45	0.9230	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			117.66250	135.284	23.59	0.1583	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,086.76250	2,056.884	23.59	0.8417	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			91.47230	106.521	24.15	0.1280	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,380.57230	2,348.121	24.15	0.8720	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,365.11700	3,413.004	22.67	0.9918	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			4.21700	4.604	22.67	0.0082	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,715.59600	1,765.922	19.03	0.9128	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			54.69600	57.522	19.03	0.0872	0.00	0	150
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			753.63950	797.683	19.36	0.6392	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			369.73950	366.083	19.36	0.3608	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			628.54150	671.719	19.78	0.5559	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			540.14150	534.619	19.78	0.4441	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,526.69440	2,576.612	19.75	0.9674	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			19.89440	20.712	19.75	0.0326	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			486.75040	525.774	20.42	0.4565	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			799.95040	789.874	20.42	0.5435	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			236.76220	264.430	22.41	0.2573	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,627.56220	1,606.130	22.41	0.7427	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			143.31550	164.630	23.76	0.1687	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,307.81550	2,280.230	23.76	0.8313	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			411.09200	447.541	20.96	0.3940	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,025.59200	1,013.141	20.96	0.6060	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,834.47810	1,886.297	18.77	0.8947	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			81.07810	84.197	18.77	0.1053	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			135.65050	156.384	24.14	0.1547	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,582.25050	2,554.284	24.14	0.8453	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			117.54430	136.549	24.50	0.1369	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,794.14430	2,764.449	24.50	0.8631	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,459.88920	3,509.232	20.99	0.9888	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			6.48920	7.132	20.99	0.0112	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			717.35920	763.353	19.70	0.5623	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			594.65920	591.953	19.70	0.4377	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			149.34920	171.450	24.09	0.1608	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,661.84920	2,635.450	24.09	0.8392	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,875.16380	1,927.378	18.58	0.8910	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			87.66380	91.378	18.58	0.1090	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,703.08610	1,756.481	18.57	0.8635	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			115.58610	120.481	18.57	0.1365	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			154.73860	177.308	24.00	0.1657	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,607.23860	2,581.308	24.00	0.8343	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,645.16830	1,698.759	18.59	0.8503	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			131.46830	136.559	18.59	0.1497	1,756,144.88	12,860	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			206.95200	233.651	23.32	0.2095	3,004,751.86	12,860	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,213.25200	2,191.451	23.32	0.7905	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			156.29790	179.056	24.07	0.1650	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	Put			2,659.49790	2,633.756	24.07	0.8350	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,887.28990	1,939.583	18.59	0.8894	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			90.48990	94.283	18.59	0.1106	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			876.19440	925.148	19.41	0.6139	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			516.99440	517.548	19.41	0.3861	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			105.56280	122.820	25.69	0.1139	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,506.36280	3,475.220	25.69	0.8861	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,095.12090	2,146.286	18.48	0.9124	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			69.72090	72.486	18.48	0.0876	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,086.17300	2,137.388	18.48	0.9113	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			70.77300	73.588	18.48	0.0887	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,077.23770	2,128.504	18.48	0.9102	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			71.83770	74.704	18.48	0.0898	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,754.96770	1,808.431	18.51	0.8587	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			127.16770	132.331	18.51	0.1413	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,160.71820	1,213.148	18.87	0.7141	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			332.91820	337.048	18.87	0.2859	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,037.63620	1,089.076	19.05	0.6713	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			409.83620	412.976	19.05	0.3287	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			875.94380	925.535	19.46	0.6054	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			548.14380	549.435	19.46	0.3946	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,090.48070	2,142.527	18.39	0.9094	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			72.68070	76.427	18.39	0.0906	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			399.22840	436.226	21.63	0.3439	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,431.42840	1,420.125	21.63	0.6561	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			367.01430	402.688	21.90	0.3216	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,549.21430	1,536.588	21.90	0.6784	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			1,096.53840	1,148.452	18.91	0.6932	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			368.73840	372.352	18.91	0.3068	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			330.24830	364.258	22.24	0.2953	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			1,702.44830	1,688.158	22.24	0.7047	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			302.46070	335.099	22.53	0.2748	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,834.66070	1,818.999	22.53	0.7252	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			420.02410	457.819	21.46	0.3579	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,362.22410	1,351.719	21.46	0.6421	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			209.98370	237.080	23.49	0.2041	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,382.18370	2,360.980	23.49	0.7959	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			187.72340	213.218	23.78	0.1859	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,559.92340	2,537.118	23.78	0.8141	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			337.63500	371.992	22.17	0.3007	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,669.83500	1,655.892	22.17	0.6993	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,099.37410	2,151.385	18.39	0.9105	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			71.57410	75.284	18.39	0.0895	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			86.88010	103.877	27.69	0.0916	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,309.08010	4,277.777	27.69	0.9084	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			279.31910	310.714	22.75	0.2577	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	19/09/2016	Foreign Exchange Option	17.00	Put			1,951.51910	1,934.614	22.75	0.7423	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,153.01420	2,204.809	18.37	0.9170	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			65.21420	68.709	18.37	0.0830	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,108.28220	2,160.257	18.39	0.9116	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			70.48220	74.157	18.39	0.0884	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			144.93630	166.694	24.73	0.1442	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,199.23630	3,172.894	24.73	0.8558	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,564.21920	3,613.338	19.64	0.9864	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			8.51920	9.538	19.64	0.0136	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,958.38700	2,011.262	18.39	0.8834	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			102.68700	107.462	18.39	0.1166	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			157.03780	180.079	24.50	0.1547	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,051.33780	3,026.279	24.50	0.8453	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			174.78110	198.768	25.09	0.1534	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,502.18110	3,478.768	25.09	0.8466	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			170.42330	194.115	25.27	0.1496	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,577.82330	3,554.115	25.27	0.8504	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,652.54050	3,701.125	18.72	0.9850	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			9.94050	11.125	18.72	0.0150	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,060.05340	2,110.821	17.96	0.8791	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			117.45340	120.821	17.96	0.1209	0.00	0	150
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			0.00000	607.780	21.34	0.3948	5,284,648.84	8,695	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			0.00000	1,440.780	21.34	0.6052	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			0.00000	1,154.633	19.25	0.6347	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			0.00000	577.633	19.25	0.3653	5,022,518.94	8,695	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			0.00000	624.326	21.25	0.4034	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			0.00000	1,397.326	21.25	0.5966	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,179.58840	2,234.423	17.86	0.8726	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			133.88840	141.423	17.86	0.1274	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			199.37560	225.837	26.00	0.1544	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,053.67560	4,032.837	26.00	0.8456	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,759.19950	3,809.829	18.65	0.9800	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			13.49950	16.829	18.65	0.0200	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,992.27420	3,043.229	16.75	0.9549	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			36.27420	39.929	16.75	0.0451	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,982.98130	3,033.975	16.76	0.9542	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			36.98130	40.675	16.76	0.0458	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,973.69780	3,024.731	16.77	0.9535	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			37.69780	41.431	16.77	0.0465	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,414.42900	2,468.308	17.57	0.8925	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			112.72900	119.208	17.57	0.1075	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,381.41110	2,435.494	17.64	0.8876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			119.71110	126.394	17.64	0.1124	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,105.36210	2,161.129	18.26	0.8409	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			12.28710	14.174	17.52	0.0173	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			98.05310	104.070	17.41	0.0969	0.00	0	725

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	13.29	Call			2,431.04430	2,484.821	17.53	0.8949	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			109.34430	115.721	17.53	0.1051	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			115.91620	136.333	27.32	0.0940	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,804.21620	5,777.233	27.32	0.9060	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,823.98710	3,873.274	17.52	0.9827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,447.81950	7,411.791	27.32	0.9530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			6.17510	8.505	27.32	0.0081	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,334.47510	11,289.405	27.32	0.9919	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			140.52500	163.657	27.32	0.1095	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,428.82500	5,404.557	27.32	0.8905	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,489.75310	2,543.170	17.41	0.9031	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,522.25530	5,497.287	27.32	0.8946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			119.33250	140.142	27.32	0.0962	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,747.63250	5,721.042	27.32	0.9038	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			186.60520	214.231	27.32	0.1370	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,874.90520	4,855.131	27.32	0.8630	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			49.51950	60.891	27.32	0.0470	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,929.74000	4,909.495	27.32	0.8660	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			147.39180	171.238	27.32	0.1138	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,335.69180	5,312.138	27.32	0.8862	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			219.50890	249.936	27.32	0.1554	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,557.80890	4,540.836	27.32	0.8446	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			133.95530	156.387	27.32	0.1054	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,675.01580	4,657.009	27.32	0.8517	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			199.18460	227.928	27.32	0.1441	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,747.48460	4,728.828	27.32	0.8559	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			231.38570	262.350	26.79	0.1640	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,319.68570	4,303.250	26.79	0.8360	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			181.44000	208.595	27.32	0.1340	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,367.21340	4,350.658	26.90	0.8378	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			226.01910	256.724	27.02	0.1601	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,424.31910	4,407.624	27.02	0.8399	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			272.47380	305.295	25.31	0.1931	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,660.77380	3,646.195	25.31	0.8069	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			206.71580	236.109	27.32	0.1483	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,800.84280	3,785.834	25.63	0.8139	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			256.29000	288.408	25.84	0.1817	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,894.59000	3,879.308	25.84	0.8183	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			315.42440	349.955	24.15	0.2225	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,153.72440	3,140.855	24.15	0.7775	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			228.91340	259.758	26.90	0.1622	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,558.50590	3,544.252	25.08	0.8015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			273.84970	306.731	25.27	0.1940	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,642.14970	3,627.631	25.27	0.8060	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			370.43550	407.216	23.48	0.2553	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			2,758.73550	2,748.116	23.48	0.7447	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	19.15	Call		262.54280	294.934	25.63	0.1861	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		2,810.55770	2,799.620	23.57	0.7494	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		319.00330	353.668	24.07	0.2249	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		3,117.30330	3,104.568	24.07	0.7751	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		554.50560	596.891	22.02	0.3551	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		1,902.80560	1,897.790	22.02	0.6449	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		280.20590	313.352	25.08	0.1985	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		2,344.62510	2,336.647	22.79	0.7020	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		416.44930	454.895	23.05	0.2815	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		2,494.74930	2,485.795	23.05	0.7185	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		600.28200	643.974	21.72	0.3783	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		1,748.58200	1,744.874	21.72	0.6217	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		362.25770	398.720	23.57	0.2506	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		1,802.20130	1,797.998	21.83	0.6299	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		565.75650	608.407	21.95	0.3608	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		1,864.05650	1,859.307	21.95	0.6392	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		674.03990	719.769	21.29	0.4145	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		1,532.33990	1,530.669	21.29	0.5855	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		446.32510	485.747	22.79	0.2980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		1,576.26650	1,574.175	21.38	0.5932	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		617.19860	661.385	21.62	0.3868	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		1,695.49860	1,692.285	21.62	0.6132	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		816.94570	865.821	20.61	0.4797	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		1,205.24570	1,206.721	20.61	0.5203	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		583.90130	627.098	21.83	0.3701	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		1,340.34130	1,340.502	20.89	0.5490	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		693.35610	739.566	21.19	0.4237	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,481.65610	1,480.466	21.19	0.5763	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		1,008.35140	1,060.430	19.95	0.5571	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		896.65140	901.330	19.95	0.4429	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		657.96650	703.275	21.38	0.4068	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		937.12660	941.409	20.03	0.4541	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		888.50140	938.619	20.34	0.5098	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		1,076.80140	1,079.519	20.34	0.4902	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		1,144.72170	1,198.290	19.57	0.6063	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		733.02170	739.190	19.57	0.3937	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		752.04130	799.602	20.89	0.4510	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		738.21150	744.337	19.58	0.3954	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		1,052.01020	1,104.623	19.82	0.5733	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		840.31020	845.523	19.82	0.4267	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		1,292.47800	1,347.134	19.21	0.6550	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		590.77800	598.033	19.21	0.3450	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		978.82660	1,030.509	20.03	0.5459	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		623.63060	630.659	19.30	0.3568	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		1,244.89220	1,299.253	19.32	0.6398	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		633.19220	640.153	19.32	0.3602	0.00	0	27,368

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	14.63	Call			1,450.76040	1,506.082	18.86	0.7021	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			469.06040	476.982	18.86	0.2979	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,139.91150	1,193.437	19.58	0.6046	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			498.02040	505.811	18.95	0.3096	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,352.79750	1,407.760	19.07	0.6735	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			541.09750	548.660	19.07	0.3265	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,260.22450	2,315.057	17.91	0.8685	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			148.52450	155.957	17.91	0.1315	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,255.33060	1,309.759	19.30	0.6432	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			193.66210	202.029	18.26	0.1591	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,532.61140	1,588.284	18.77	0.7232	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			420.91140	429.184	18.77	0.2768	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,422.72660	2,476.555	17.55	0.8937	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			111.02660	117.455	17.55	0.1063	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,409.72040	1,464.911	18.95	0.6904	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,373.96790	1,428.855	19.49	0.6145	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			856.26790	862.654	19.49	0.3855	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,225.04880	1,278.881	19.96	0.5674	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,047.34880	1,052.681	19.96	0.4326	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,208.69470	1,262.384	20.01	0.5620	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,070.99470	1,076.184	20.01	0.4380	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			862.22900	911.934	21.31	0.4375	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,734.52900	1,735.734	21.31	0.5625	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			796.09530	844.679	21.65	0.4107	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,918.39530	1,918.480	21.65	0.5893	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			513.77430	556.091	23.51	0.2867	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,066.07430	3,059.891	23.51	0.7133	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			512.27390	554.545	23.52	0.2860	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,074.57390	3,068.345	23.52	0.7140	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			436.86400	476.442	24.22	0.2495	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,559.16400	3,550.242	24.22	0.7505	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			402.48310	437.328	24.82	0.2295	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,904.78310	3,891.128	24.82	0.7705	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,383.29680	1,438.242	19.47	0.6173	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			845.59680	852.042	19.47	0.3827	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,378.62420	1,433.543	19.48	0.6159	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			850.92420	857.343	19.48	0.3841	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			237.13380	272.928	27.26	0.1469	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,779.43380	5,766.728	27.26	0.8531	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,435.78410	1,490.997	19.32	0.6329	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			788.08410	794.797	19.32	0.3671	0.00	0	90
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,640.16990	1,704.811	19.84	0.6232	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			995.06990	1,008.811	19.84	0.3768	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,635.61000	1,700.234	19.86	0.6220	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,000.51000	1,014.234	19.86	0.3780	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,631.07070	1,695.670	19.87	0.6208	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	15.53	Put			1,005.97070	1,019.670	19.87	0.3792	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,232.80420	1,305.403	22.15	0.4643	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,245.40420	2,267.503	22.15	0.5357	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,229.96800	1,302.529	22.16	0.4635	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,252.56800	2,274.629	22.16	0.5365	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,235.64850	1,308.293	22.14	0.4651	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,238.24850	2,260.393	22.14	0.5349	0.00	0	0
Total \$ / R Option												17,647,315.48	73,210	1,790,030
Total \$ / R												2,545,934,496.78	240,615	2,638,350
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.07170		15.02670			0.0000	738,513.30	49	930
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.37610		15.32780			0.0000	307,522.00	20	341
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.65910		15.61170			0.0000	0.00	0	25
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.92620		15.87770			0.0000	0.00	0	54
Total \$ / R MAXI Future												1,046,035.30	69	1,350
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			159,841.47650	164,323.369	19.08	0.9691	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			1,171.47650	1,153.369	19.08	0.0309	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			158,862.54170	163,342.709	19.03	0.9686	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			1,192.54170	1,172.709	19.03	0.0314	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			157,884.04200	162,362.398	18.99	0.9681	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			1,214.04200	1,192.398	18.99	0.0319	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			87,093.57310	92,045.457	19.47	0.6032	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			55,313.57310	55,435.457	19.47	0.3968	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			88,097.59620	93,063.841	19.45	0.6076	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			54,317.59620	54,453.841	19.45	0.3924	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			87,594.37510	92,553.471	19.46	0.6054	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			54,814.37510	54,943.471	19.46	0.3946	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			124,713.95000	130,025.263	19.22	0.6419	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			62,543.95000	63,115.263	19.22	0.3581	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			124,197.17450	129,506.686	19.23	0.6402	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			63,027.17450	63,596.686	19.23	0.3598	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			123,682.82100	128,990.028	19.25	0.6385	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			63,512.82100	64,080.028	19.25	0.3615	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			191,839.53350	191,847.954	21.65	0.5893	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			79,358.19960	84,211.843	21.67	0.4096	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			192,588.19960	192,591.843	21.67	0.5904	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			79,861.84440	84,725.035	21.64	0.4117	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			191,091.84440	191,105.035	21.64	0.5883	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			79,609.53350	84,467.953	21.65	0.4107	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,046,035.30	69	1,350
£ / R	On	31/05/2016	Foreign Exchange Future			21.78140		21.70240			0.0000	0.00	0	123

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Future			21.84040		21.76120			0.0000	72,073,320.00	3,300	59,220
£ / R	On	08/09/2016	Foreign Exchange Future			22.24110		22.15630			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.29220		22.20770			0.0000	8,939,172.20	401	24,375
£ / R	On	19/12/2016	Foreign Exchange Future			22.71870		22.63500			0.0000	0.00	0	152
£ / R	On	13/03/2017	Foreign Exchange Future			23.12530		23.03850			0.0000	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Future			23.33800		23.24890			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			23.55550		23.46430			0.0000	0.00	0	0
Total £ / R Future												81,012,492.20	3,701	83,943
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Call			409.99060	471.361	15.41	0.6017	0.00	0	0
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Put			277.59060	259.961	15.41	0.3983	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,326.36220	1,405.950	15.69	0.8979	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			55.16220	55.550	15.69	0.1021	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,317.14400	1,396.750	15.67	0.8966	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			55.94400	56.350	15.67	0.1034	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,307.93830	1,387.563	15.64	0.8952	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			56.73830	57.163	15.64	0.1048	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			15.76140	17.470	17.79	0.0354	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			2,554.56140	2,477.070	17.79	0.9646	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			4.41360	4.763	24.35	0.0084	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			4,743.21360	4,664.363	24.35	0.9916	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			800.49640	857.530	16.72	0.5143	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			914.19640	886.430	16.72	0.4857	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			95.40460	110.871	19.04	0.0988	1,049,172.27	9,463	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,789.10460	3,719.771	19.04	0.9012	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,371.87160	1,445.485	16.16	0.7097	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			415.57160	404.385	16.16	0.2903	3,826,698.09	9,463	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			808.87730	866.252	16.71	0.5179	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			902.57730	875.152	16.71	0.4821	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			804.68020	861.884	16.71	0.5161	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			908.38020	880.784	16.71	0.4839	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			605.94460	652.116	17.38	0.4066	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,388.24460	1,349.916	17.38	0.5934	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			602.86500	648.873	17.38	0.4051	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,395.16500	1,356.673	17.38	0.5949	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			599.79460	645.649	17.39	0.4035	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,402.09460	1,363.449	17.39	0.5965	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			1,935.36160	2,016.388	16.11	0.8143	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			237.66160	234.188	16.11	0.1857	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,605.03290	4,543.141	20.95	0.8281	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,264.11390	1,326.229	18.07	0.5369	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,279.11390	1,257.529	18.07	0.4631	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,120.58810	1,178.089	18.31	0.4937	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,495.58810	1,469.389	18.31	0.5063	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,514.09650	2,470.744	19.32	0.6581	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,898.66200	1,974.719	17.40	0.6915	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			673.66200	666.019	17.40	0.3085	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,272.67660	1,335.012	18.06	0.5393	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,267.67660	1,246.312	18.06	0.4607	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			300.03290	321.841	20.95	0.1719	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,273.38540	1,251.914	18.07	0.4619	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,549.28670	5,633.693	19.92	0.9694	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			44.28670	44.993	19.92	0.0306	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,302.56500	4,384.879	17.36	0.9453	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			77.56500	76.179	17.36	0.0547	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			689.09650	729.444	19.32	0.3419	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,268.38540	1,330.614	18.07	0.5381	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,316.12730	1,383.655	19.38	0.4774	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,017.62730	1,998.355	19.38	0.5226	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,312.65970	1,380.086	19.39	0.4765	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,024.15970	2,004.786	19.39	0.5235	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,309.20120	1,376.526	19.40	0.4756	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,030.70120	2,011.226	19.40	0.5244	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,455.03380	1,527.945	19.70	0.4831	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,186.13380	2,169.945	19.70	0.5169	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			555.70000	464.500		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			565.70000	474.500		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			575.70000	484.500		1.0000	0.00	0	0
Total £ / R Option												4,875,870.37	18,926	45,432
Total £ / R												85,888,362.57	22,627	129,375
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14044		0.14063			0.0000	0.00	0	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14374		0.14392			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14691		0.14710			0.0000	0.00	0	5,961
Total ¥ / R Future												0.00	0	11,908
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			0.52160	0.684	17.54	0.0028	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,081.13550	1,064.728	15.85	0.9354	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			18.43550	20.928	15.85	0.0646	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,062.71400	3,043.829	20.60	0.9999	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.01400	0.029	20.60	0.0001	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,063.22160	2,044.484	17.54	0.9972	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,393.81540	3,377.043	17.58	0.9944	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			2.21540	2.843	17.58	0.0056	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,407.13310	2,392.371	16.27	0.9686	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			15.53310	18.171	16.27	0.0314	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,490.85110	1,481.356	16.04	0.8580	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			99.25110	107.156	16.04	0.1420	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00060	0.001	27.12	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,289.60060	26,308.701	27.12	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00030	0.001	27.12	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,289.60030	27,308.700	27.12	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00020	0.000	27.12	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,289.60020	28,308.700	27.12	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,908
€ / R	On	25/05/2016	Foreign Exchange Future			17.11570		17.20140			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.12330		17.20910			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			17.13850		17.22470			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			17.19290		17.28060			0.0000	164,415,702.70	9,563	76,896
€ / R	On	19/09/2016	Foreign Exchange Future			17.59650		17.68400			0.0000	13,197,375.00	750	9,506
€ / R	On	19/12/2016	Foreign Exchange Future			17.98140		18.07340			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			18.35100		18.44500			0.0000	0.00	0	2,500
Total € / R Future												177,613,077.70	10,313	100,344
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			23.52870	22.240	23.25	0.0571	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,502.12870	1,586.540	23.25	0.9429	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			31.18960	29.721	23.51	0.0696	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,502.08960	1,586.421	23.51	0.9304	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			383.66500	352.271	20.66	0.4893	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			348.96500	403.771	20.66	0.5107	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			1,608.61100	1,531.774	19.82	0.9242	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			28.01100	38.874	19.82	0.0758	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,372.53520	1,301.052	19.94	0.8799	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			263.96930	249.875	21.57	0.3267	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			773.36930	846.976	21.57	0.6733	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,033.83220	1,950.869	20.88	0.9626	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			13.23220	17.969	20.88	0.0374	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,043.67460	1,960.655	20.92	0.9631	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			23.14520	24.561	25.13	0.0438	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,592.54520	2,681.661	25.13	0.9562	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			835.80180	783.649	20.27	0.7038	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			185.20180	220.750	20.27	0.2962	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,084.65930	2,998.340	25.89	0.9893	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			317.99130	366.647	20.49	0.4200	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			51.93520	68.152	19.94	0.1201	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			598.59130	559.547	20.49	0.5800	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			4.05930	5.440	25.89	0.0107	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,053.51900	1,970.443	20.97	0.9635	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			12.91900	17.543	20.97	0.0365	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			13.07460	17.755	20.92	0.0369	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,794.39800	2,719.946	19.86	0.9185	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			70.39800	83.446	19.86	0.0815	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			1,206.95060	1,171.798	19.88	0.6346	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			522.95060	575.298	19.88	0.3654	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,812.72080	2,738.018	19.86	0.9201	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			68.72080	81.518	19.86	0.0799	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,803.55530	2,728.978	19.86	0.9193	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			69.55530	82.478	19.86	0.0807	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,737.56380	1,694.324	19.44	0.6846	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			564.16380	612.923	19.44	0.3154	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,680.85650	1,638.866	19.45	0.6721	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			597.45650	647.466	19.45	0.3279	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			311.51170	320.764	24.83	0.1824	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			605.02240	655.306	19.45	0.3306	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			432.26850	435.250	23.33	0.2427	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,138.11170	4,239.364	24.83	0.8176	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,074.41920	2,023.981	19.39	0.7509	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			401.01920	442.581	19.39	0.2491	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,158.86850	3,253.850	23.33	0.7573	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,674.63190	1,632.776	19.45	0.6707	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			601.23190	651.376	19.45	0.3293	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,668.42240	1,626.706	19.45	0.6694	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,260.04730	1,238.855	20.55	0.4995	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,505.04730	1,577.855	20.55	0.5005	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,256.32410	1,235.255	20.56	0.4984	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,511.32410	1,584.255	20.56	0.5016	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,252.61230	1,231.666	20.57	0.4973	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,517.61230	1,590.666	20.57	0.5027	0.00	0	0
Total € / R Option												0.00	0	41,922
Total € / R												177,613,077.70	10,313	142,266
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.24090		11.20460			0.0000	1,011,681.00	90	7,644
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.42590		11.38700			0.0000	308,499.30	27	1,432
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.60040		11.56240			0.0000	0.00	0	380
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.76760		11.72810			0.0000	0.00	0	4,348
Total AU\$ / R Future												1,320,180.30	117	13,804
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,130.34430	1,166.552	17.04	0.9764	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			5.74430	5.652	17.04	0.0236	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,120.48310	1,156.682	16.98	0.9758	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			5.88310	5.782	16.98	0.0242	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,110.62560	1,146.815	16.91	0.9752	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			6.02560	5.915	16.91	0.0248	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			75.34160	75.854	16.70	0.1249	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,269.77550	1,309.232	16.73	0.8786	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			72.77550	73.332	16.73	0.1214	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,261.01110	1,300.484	16.72	0.8769	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			74.01110	74.584	16.72	0.1231	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,252.34160	1,291.754	16.70	0.8751	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,103.99410	1,143.232	16.20	0.7610	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			221.59410	222.832	16.20	0.2390	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,118.83700	1,158.075	16.22	0.7654	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			216.43700	217.675	16.22	0.2346	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,111.40560	1,150.643	16.21	0.7632	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			219.00560	220.243	16.21	0.2368	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			814.79090	810.889	16.52	0.5075	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			599.18390	634.702	16.53	0.4903	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			821.08390	817.102	16.53	0.5097	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			595.49860	630.940	16.54	0.4882	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			827.39860	823.340	16.54	0.5118	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			602.89090	638.489	16.52	0.4925	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,320,180.30	117	13,804
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.72510		11.68530			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.96210		11.91980			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			837.90610	874.721	16.03	0.9294	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			22.60610	19.621	16.03	0.0706	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			828.69820	865.468	16.02	0.9271	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			23.39820	20.368	16.02	0.0729	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			819.51430	856.240	16.01	0.9247	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			24.21430	21.140	16.01	0.0753	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			293.81830	319.595	16.85	0.3894	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			754.01830	737.495	16.85	0.6106	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			290.94690	316.610	16.87	0.3865	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			761.14690	744.510	16.87	0.6135	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			288.10210	313.649	16.89	0.3837	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			768.30210	751.549	16.89	0.6163	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Future			15.58940		15.72590			0.0000	0.00	0	4,383
CHF / R	On	19/09/2016	Foreign Exchange Future			15.97890		16.11620			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	4,383
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,369.22130	1,250.930	19.93	0.8965	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			33.32130	51.530	19.93	0.1035	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,360.01840	1,241.747	19.89	0.8949	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			34.11840	52.347	19.89	0.1051	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,350.83210	1,232.578	19.85	0.8934	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			34.93210	53.178	19.85	0.1066	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			590.18060	514.704	19.77	0.3996	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,073.98060	1,135.804	19.77	0.6004	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			586.88010	511.698	19.78	0.3978	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,080.68010	1,142.798	19.78	0.6022	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			583.59720	508.712	19.80	0.3960	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,087.39720	1,149.812	19.80	0.6040	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	4,383
CNH / R	On	13/06/2016	Foreign Exchange Future			2.30860		2.30370			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.34330		2.33800			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			1,008.79970	1,051.341	19.43	0.7181	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			271.79970	265.341	19.43	0.2819	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,152.77800	1,197.051	19.50	0.7632	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			215.77800	211.051	19.50	0.2368	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,079.59850	1,123.044	19.47	0.7411	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			242.59850	237.044	19.47	0.2589	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,788.29980	1,781.475	20.01	0.6186	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			639.90200	685.340	20.09	0.3694	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,859.90200	1,852.340	20.09	0.6306	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			612.62440	657.321	20.16	0.3577	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,932.62440	1,924.321	20.16	0.6423	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			668.29980	714.475	20.01	0.3814	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			2.31260		2.32540			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.36760		2.38040			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,487.35240	2,366.469	21.07	0.9422	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			33.35240	40.469	21.07	0.0578	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,389.85260	2,273.135	21.03	0.9341	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			35.85260	47.134	21.03	0.0659	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,292.60450	2,180.702	20.99	0.9251	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			38.60450	54.702	20.99	0.0749	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,167.86680	1,145.752	21.59	0.4980	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,263.86680	1,369.752	21.59	0.5020	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,125.25620	1,105.045	21.65	0.4856	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,321.25620	1,429.045	21.65	0.5144	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,083.93820	1,065.566	21.71	0.4733	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,379.93820	1,489.566	21.71	0.5267	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			1.94220		1.93680			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.98210		1.97620			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.01780		2.01220			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.05070		2.04520			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			76.02140	87.941	22.71	0.1265	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,908.02140	1,865.941	22.71	0.8735	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			68.53560	79.592	22.89	0.1158	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			2,000.53560	1,957.592	22.89	0.8842	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			61.79920	72.048	23.07	0.1059	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			2,093.79920	2,050.048	23.07	0.8941	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			470.49710	514.893	21.28	0.3261	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,908.49710	1,893.893	21.28	0.6739	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			449.88220	493.169	21.41	0.3145	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,987.88220	1,972.169	21.41	0.6855	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			430.25060	472.440	21.54	0.3034	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,068.25060	2,051.440	21.54	0.6966	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			840.82290	898.077	20.69	0.4128	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,918.82290	1,920.077	20.69	0.5872	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			813.79290	870.227	20.80	0.4024	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,991.79290	1,992.227	20.80	0.5976	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			787.71900	843.326	20.91	0.3923	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,065.71900	2,065.326	20.91	0.6077	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,115.37360	1,178.027	20.54	0.4485	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,063.37360	2,071.027	20.54	0.5515	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,084.94430	1,146.927	20.62	0.4393	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,132.94430	2,139.927	20.62	0.5607	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,056.55500	1,117.901	20.71	0.4304	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,204.55500	2,210.901	20.71	0.5696	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			0.14890		0.14820			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14900		0.14840			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14920		0.14860			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R Future									0.00	0	1,266
Total KES / R									0.00	0	1,266
NGN / R On 13/06/2016 Foreign Exchange Future			0.07400		0.07340			0.0000	0.00	0	11,085
NGN / R On 19/09/2016 Foreign Exchange Future			0.06790		0.06770			0.0000	0.00	0	0
NGN / R On 19/12/2016 Foreign Exchange Future			0.06310		0.06280			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			10.37360		10.34230			0.0000	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Future			10.53460		10.50080			0.0000	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Future			10.68810		10.65420			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			1,335.85410	1,367.321	20.18	0.9850	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.01	Put			3.55410	3.721	20.18	0.0150	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	8.99	Call			1,355.70700	1,387.169	20.33	0.9856	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	8.99	Put			3.40700	3.569	20.33	0.0144	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.00	Call			1,345.77960	1,377.245	20.25	0.9853	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.00	Put			3.47960	3.644	20.25	0.0147	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.46	Call			1,139.28170	1,170.616	18.00	0.8486	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.46	Put			98.48170	96.016	18.00	0.1514	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.47	Call			1,130.99460	1,162.319	18.00	0.8465	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.47	Put			100.19460	97.719	18.00	0.1535	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.48	Call			1,122.73250	1,154.044	17.99	0.8443	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.48	Put			101.93250	99.444	17.99	0.1557	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.85	Call			508.10280	535.422	18.07	0.4865	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.85	Put			703.90280	697.322	18.07	0.5135	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.86	Call			504.30790	531.564	18.08	0.4840	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.86	Put			710.10790	703.464	18.08	0.5160	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.87	Call			500.53830	527.730	18.09	0.4815	0.00	0	0
NZ\$ / R On 19/12/2016 Foreign Exchange Option	10.87	Put			716.33830	709.630	18.09	0.5185	0.00	0	0
Total NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	0
PULA / R On 13/06/2016 Foreign Exchange Future			1.38930		1.38520			0.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Future			1.40570		1.40120			0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Future			1.42050		1.41610			0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Future			1.43140		1.42690			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			652.00000	693.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Call			552.00000	593.000		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			452.00000	493.000		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			188.00000	143.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			12.00000	57.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	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			88.00000	43.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			61.00000	105.000		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	5.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			39.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			161.00000	205.000		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			69.00000	114.000		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	14.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			31.00000	0.000		0.0000	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			131.00000	86.000		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			1.14070		1.15000			0.0000	85,552.50	75	13,485
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.14440		1.15370			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.14830		1.15770			0.0000	0.00	0	0
Total QUANTO € / \$ Future												85,552.50	75	13,485
Total QUANTO € / \$												85,552.50	75	13,485
RAIN	On	13/06/2016	Foreign Exchange Future			26,755.90000		26,776.13000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			27,304.63000		27,321.96000			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			11.07250		11.06640			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.27980		11.27070			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			894.15850	901.810	17.39	0.9318	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			17.75850	19.310	17.39	0.0682	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			884.83270	892.513	17.37	0.9297	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			18.43270	20.013	17.37	0.0703	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			875.52870	883.238	17.36	0.9275	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			19.12870	20.738	17.36	0.0725	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			329.68280	346.335	17.81	0.4138	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			678.98280	686.535	17.81	0.5862	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			326.45250	343.050	17.82	0.4108	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			685.75250	693.250	17.82	0.5892	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			323.25380	339.791	17.84	0.4079	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			692.55380	699.991	17.84	0.5921	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			5.10310		5.14810			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.07800		5.12370			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			397.65850	356.274	16.79	0.9024	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			9.55850	13.174	16.79	0.0976	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			388.41280	347.218	16.74	0.8964	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			10.31280	14.118	16.74	0.1036	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			379.21820	338.221	16.68	0.8900	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			11.11820	15.121	16.68	0.1100	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			135.21330	117.333	15.72	0.3680	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			281.51330	309.333	15.72	0.6320	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			142.36160	123.761	15.69	0.3827	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			268.66160	295.761	15.69	0.6173	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			138.75020	120.512	15.71	0.3753	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			275.05020	302.512	15.71	0.6247	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.51360		1.50920			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.43840		1.43480			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									2 789 364 519.30	181,680	1,090,118
Total Options									22 523 185.84	92,136	1,877,384
Grand Total:									2,811,887,705.14	273,816	2,967,502