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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/05/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 09/05/2016 Foreign Exchange Future			15.15950		14.94010			0.0000	37,898,750.00	2,500	0
\$ / R On 10/05/2016 Foreign Exchange Future			15.15830		14.94010			0.0000	0.00	0	0
\$ / R On 11/05/2016 Foreign Exchange Future			15.15830		14.94010			0.0000	0.00	0	0
\$ / R On 13/05/2016 Foreign Exchange Future			15.16130		14.94600			0.0000	0.00	0	560
\$ / R On 16/05/2016 Foreign Exchange Future			15.17040		14.95500			0.0000	0.00	0	1,780
\$ / R On 17/05/2016 Foreign Exchange Future			15.17340		14.95790			0.0000	0.00	0	0
\$ / R On 18/05/2016 Foreign Exchange Future			15.17640		14.96100			0.0000	0.00	0	0
\$ / R On 19/05/2016 Foreign Exchange Future			15.17910		14.96410			0.0000	0.00	0	0
\$ / R On 20/05/2016 Foreign Exchange Future			15.18180		14.96710			0.0000	0.00	0	4,700
\$ / R On 23/05/2016 Foreign Exchange Future			15.18990		14.97640			0.0000	0.00	0	0
\$ / R On 24/05/2016 Foreign Exchange Future			15.19250		14.97940			0.0000	0.00	0	0
\$ / R On 25/05/2016 Foreign Exchange Future			15.19520		14.98250			0.0000	0.00	0	285
\$ / R On 27/05/2016 Foreign Exchange Future			15.20060		14.98860			0.0000	0.00	0	1,000
\$ / R On 30/05/2016 Foreign Exchange Future			15.20870		14.99790			0.0000	0.00	0	930
\$ / R On 31/05/2016 Foreign Exchange Future			15.21130		15.00090			0.0000	0.00	0	2,168
\$ / R On 01/06/2016 Foreign Exchange Future			15.21400		15.00400			0.0000	0.00	0	0
\$ / R On 06/06/2016 Foreign Exchange Future			15.22750		15.01940			0.0000	0.00	0	0
\$ / R On 07/06/2016 Foreign Exchange Future			15.23010		15.02240			0.0000	0.00	0	0
\$ / R On 08/06/2016 Foreign Exchange Future			15.23280		15.02550			0.0000	4,569,840.00	300	300
\$ / R On 09/06/2016 Foreign Exchange Future			15.23550		15.02860			0.0000	0.00	0	264
\$ / R On 13/06/2016 Foreign Exchange Future			15.24630		15.04090			0.0000	1,923,015,819.00	126,130	561,616

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2016	Foreign Exchange Future			15.25020		15.04400			0.0000	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Future			15.25420		15.04710			0.0000	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Future			15.27820		15.06560			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			15.29010		15.07490			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.30610		15.08730			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			15.31010		15.09030			0.0000	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Future			15.31410		15.09340			0.0000	0.00	0	153
\$ / R	On	05/07/2016	Foreign Exchange Future			15.33400		15.10890			0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Future			15.36070		15.13040			0.0000	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Future			15.36880		15.13930			0.0000	0.00	0	370
\$ / R	On	26/07/2016	Foreign Exchange Future			15.39850		15.17190			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.40120		15.17480			0.0000	0.00	0	2,110
\$ / R	On	28/07/2016	Foreign Exchange Future			15.40390		15.17780			0.0000	0.00	0	265
\$ / R	On	05/08/2016	Foreign Exchange Future			15.42550		15.20150			0.0000	0.00	0	1,900
\$ / R	On	11/08/2016	Foreign Exchange Future			15.44170		15.21930			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.45440		15.23180			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.46070		15.23810			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.48910		15.26630			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.49860		15.27570			0.0000	0.00	0	2,610
\$ / R	On	06/09/2016	Foreign Exchange Future			15.52390		15.30080			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.53020		15.30710			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.53340		15.31020			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.54600		15.32280			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.55230		15.32900			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.56500		15.34160			0.0000	49,092,010.00	3,154	185,691
\$ / R	On	28/09/2016	Foreign Exchange Future			15.59340		15.36980			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.68190		15.45760			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			15.71980		15.49520			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.78650		15.56090			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.83740		15.61090			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.85340		15.62650			0.0000	35,670,150.00	2,250	63,371
\$ / R	On	13/03/2017	Foreign Exchange Future			16.12510		15.89270			0.0000	2,418,765.00	150	4,932
\$ / R	On	19/06/2017	Foreign Exchange Future			16.41080		16.17430			0.0000	0.00	0	2,300
\$ / R	On	18/09/2017	Foreign Exchange Future			16.61750		16.38680			0.0000	0.00	0	0
Total \$ / R Future												2,052,665,334.00	134,484	837,920
\$ / R	On	09/05/2016	Foreign Exchange Option	14.55	Call			398.89700	609.500	25.45	1.0000	0.00	0	0
\$ / R	On	09/05/2016	Foreign Exchange Option	14.55	Put			8.79700	0.000	25.45	0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			10.77890	10.169	32.08	0.0873	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			580.67890	361.869	32.08	0.9127	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			665.58360	878.441	38.80	0.9984	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			5.48360	0.141	38.80	0.0016	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	14.44	Call			511.76160	718.614	34.73	0.9963	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.44	Put			11.66160	0.314	34.73	0.0037	0.00	0	1,000
\$ / R	On	10/05/2016	Foreign Exchange Option	14.48	Call			474.17830	678.744	34.20	0.9949	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.48	Put			14.07830	0.444	34.20	0.0051	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/05/2016	Foreign Exchange Option	14.66	Call			325.61610	509.125	30.85	0.9299	0.00	0	2,500
\$ / R	On	11/05/2016	Foreign Exchange Option	14.66	Put			45.51610	10.825	30.85	0.0701	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			4.16770	6.196	27.68	0.0359	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			1,038.16770	824.896	27.68	0.9641	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	14.81	Call			0.00000	413.593	21.54	0.7941	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	14.81	Put			0.00000	53.193	21.54	0.2059	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	14.82	Call			0.00000	405.601	21.52	0.7879	2,028,007.00	5,000	2,500
\$ / R	On	16/05/2016	Foreign Exchange Option	14.82	Put			0.00000	55.201	21.52	0.2121	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			9.01250	8.847	22.37	0.0462	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			1,044.01250	828.447	22.37	0.9538	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Call			534.49530	727.548	21.76	0.9346	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Put			36.59530	14.148	21.76	0.0654	0.00	0	1,000
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			1.32280	1.239	29.45	0.0059	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,993.42280	1,777.839	29.45	0.9941	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call			299.72120	437.318	20.63	0.7857	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put			138.72120	60.918	20.63	0.2143	0.00	0	15,000
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Call			699.71730	905.136	22.38	0.9599	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Put			18.71730	8.736	22.38	0.0401	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			37.02910	53.144	21.91	0.1808	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			772.92910	574.044	21.91	0.8192	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			74.91530	109.669	21.52	0.3078	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			587.81530	407.869	21.52	0.6922	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			119.24930	169.628	20.56	0.3988	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			502.84930	339.728	20.56	0.6012	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Call			575.94090	743.081	19.27	0.8942	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Put			76.54090	30.581	19.27	0.1058	0.00	0	1,000
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call			184.63480	255.855	20.35	0.5055	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put			402.13480	260.655	20.35	0.4945	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,188.62670	3,400.671	33.09	0.9998	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			0.02670	0.071	33.09	0.0002	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,495.25050	1,705.669	25.32	0.9837	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			6.65050	5.069	25.32	0.0163	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Call			785.89630	976.473	20.97	0.9207	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Put			47.29630	25.873	20.97	0.0793	0.00	0	1,000
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			33.21910	43.480	22.28	0.1200	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,174.61910	972.880	22.28	0.8800	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			10.38270	10.069	22.85	0.0337	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,721.78270	1,509.469	22.85	0.9663	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Call			767.04520	950.722	19.96	0.9075	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Put			59.14520	32.022	19.96	0.0925	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Call			610.86470	768.224	19.24	0.8502	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Put			109.96470	56.924	19.24	0.1498	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			402.86270	524.652	19.56	0.7145	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			221.96270	133.352	19.56	0.2855	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Call			597.18630	750.356	19.34	0.8345	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Put			123.18630	66.356	19.34	0.1655	0.00	0	18,400

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	14.68	Call			495.98110	633.147	19.49	0.7749	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Put			171.98110	99.147	19.49	0.2251	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			191.89380	244.962	20.35	0.4094	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			622.49380	467.462	20.35	0.5906	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,819.94940	3,028.083	27.68	0.9983	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			0.54940	0.583	27.68	0.0017	0.00	0	1,000
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call			644.04140	792.945	19.14	0.8191	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put			141.64140	82.845	19.14	0.1809	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			597.01060	737.546	19.27	0.7869	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			171.51060	104.746	19.27	0.2131	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Call			503.37000	628.794	19.44	0.7277	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Put			227.87000	145.994	19.44	0.2723	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			130.94330	163.693	21.18	0.2909	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			885.44330	710.893	21.18	0.7091	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,745.11000	1,951.230	22.18	0.9841	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			6.51000	5.730	22.18	0.0159	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,735.23430	1,941.329	22.13	0.9838	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			6.63430	5.829	22.13	0.0162	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,725.36140	1,931.428	22.08	0.9835	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			6.76140	5.928	22.08	0.0165	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,882.20420	3,087.832	27.73	0.9963	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			1.30420	1.532	27.73	0.0037	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,135.38680	2,340.513	23.74	0.9892	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			4.48680	4.213	23.74	0.0108	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,046.12790	2,251.062	23.25	0.9878	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			5.22790	4.762	23.25	0.0122	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,848.27460	2,052.586	22.16	0.9836	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			7.37460	6.286	22.16	0.0164	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,759.52680	1,963.444	21.67	0.9813	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			8.62680	7.144	21.67	0.0187	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,749.67920	1,953.546	21.61	0.9810	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			8.77920	7.246	21.61	0.0190	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,739.83440	1,943.651	21.56	0.9807	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			8.93440	7.351	21.56	0.0193	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,553.40390	1,755.998	20.52	0.9742	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			12.50390	9.698	20.52	0.0258	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,524.09280	1,726.440	20.35	0.9730	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			13.19280	10.140	20.35	0.0270	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,091.04420	1,275.238	19.11	0.9293	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			50.14420	28.938	19.11	0.0707	0.00	0	79,677
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call			1,005.14050	1,183.951	19.09	0.9117	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put			64.24050	37.651	19.09	0.0883	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			922.10050	1,094.698	19.08	0.8912	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			81.20050	48.398	19.08	0.1088	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			881.75240	1,050.931	19.07	0.8798	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			90.85240	54.631	19.07	0.1202	0.00	0	51,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Call		0.00000	923.540	19.04	0.8409	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Put		0.00000	77.240	19.04	0.1591	3,260,446.44	42,212	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call		745.22820	898.830	19.04	0.8322	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put		134.32820	82.530	19.04	0.1678	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call		730.89070	882.512	19.03	0.8263	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put		139.99070	86.212	19.03	0.1737	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Call		723.78300	874.398	19.03	0.8233	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Put		142.88300	88.098	19.03	0.1767	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call		695.75470	842.270	19.02	0.8109	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put		154.85470	95.970	19.02	0.1891	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call		590.30120	722.300	19.21	0.7546	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put		209.40120	136.000	19.21	0.2454	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call		565.64000	693.881	19.25	0.7395	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put		224.74000	147.581	19.25	0.2605	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call		541.66680	666.120	19.30	0.7241	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put		240.76680	159.820	19.30	0.2759	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call		535.78250	659.283	19.31	0.7202	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put		244.88250	162.983	19.31	0.2798	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call		518.38580	639.025	19.34	0.7083	1,271,658.95	1,990	25,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put		257.48580	172.725	19.34	0.2917	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call		507.00510	625.730	19.37	0.7003	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put		266.10510	179.430	19.37	0.2997	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		479.31200	593.241	19.42	0.6801	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		288.41200	196.941	19.42	0.3199	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		437.24730	543.505	19.52	0.6470	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		326.34730	227.205	19.52	0.3530	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call		422.18100	525.576	19.55	0.6344	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put		341.28100	239.276	19.55	0.3656	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call		417.24270	519.686	19.56	0.6301	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put		346.34270	243.386	19.56	0.3699	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		402.68630	502.282	19.59	0.6174	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		361.78630	255.982	19.59	0.3826	8,447,396.10	33,000	33,500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call		357.83630	447.124	19.71	0.5748	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put		416.93630	300.824	19.71	0.4252	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		299.53460	372.578	19.88	0.5107	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		508.63460	376.278	19.88	0.4893	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Call		0.00000	241.593	20.65	0.3720	10,198,127.94	42,212	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Put		0.00000	595.293	20.65	0.6280	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call		160.93470	199.028	20.98	0.3200	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put		870.03470	702.728	20.98	0.6800	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call		132.52530	163.331	21.31	0.2732	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put		991.62530	817.031	21.31	0.7268	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call		127.41720	156.936	21.38	0.2645	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put		1,016.51720	840.636	21.38	0.7355	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call		116.21510	142.906	21.53	0.2450	0.00	0	650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put		1,075.31510	896.606	21.53	0.7550	0.00	0	44,505

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	16.05	Call			108.79630	133.431	21.63	0.2317	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			1,117.89630	937.131	21.63	0.7683	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			101.83150	124.536	21.73	0.2189	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,160.93150	978.236	21.73	0.7811	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			92.80020	113.003	21.87	0.2019	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,221.90020	1,036.703	21.87	0.7981	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			89.17090	108.372	21.93	0.1950	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,248.27090	1,062.072	21.93	0.8050	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			85.67980	103.919	21.98	0.1882	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,274.77980	1,087.619	21.98	0.8118	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			82.32320	99.638	22.04	0.1817	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,301.42320	1,113.338	22.04	0.8183	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			78.04650	94.188	22.12	0.1733	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			1,337.14650	1,147.888	22.12	0.8267	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			73.98800	89.022	22.20	0.1652	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,373.08800	1,182.722	22.20	0.8348	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			59.73540	70.931	22.51	0.1359	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,518.83540	1,324.631	22.51	0.8641	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			57.38480	67.957	22.57	0.1310	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,546.48480	1,351.657	22.57	0.8690	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			55.86900	66.042	22.61	0.1278	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,564.96900	1,369.742	22.61	0.8722	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			49.79930	58.891	22.77	0.1156	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,638.89930	1,442.591	22.77	0.8844	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			48.38370	57.224	22.80	0.1128	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,657.48370	1,460.924	22.80	0.8872	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			47.00600	55.604	22.84	0.1100	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			1,676.10600	1,479.304	22.84	0.8900	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			38.36690	45.470	23.12	0.0921	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,807.46690	1,609.170	23.12	0.9079	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			32.67840	38.958	23.36	0.0802	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,911.77840	1,712.658	23.36	0.9198	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			32.20420	38.415	23.38	0.0792	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,921.30420	1,722.115	23.38	0.9208	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			31.27530	37.351	23.42	0.0772	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,940.37530	1,741.051	23.42	0.9228	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			29.06630	34.821	23.53	0.0725	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,988.16630	1,788.521	23.53	0.9275	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			27.01020	32.464	23.64	0.0680	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			2,036.11020	1,836.165	23.64	0.9320	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			26.61610	32.013	23.66	0.0671	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,045.71610	1,845.713	23.66	0.9329	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			25.46840	30.697	23.73	0.0646	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			2,074.56840	1,874.397	23.73	0.9354	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			9.06970	11.710	25.24	0.0265	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,758.16970	2,555.410	25.24	0.9735	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			6.66100	8.845	25.70	0.0203	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,965.76100	2,762.545	25.70	0.9797	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			6.07030	8.064	25.85	0.0186	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			3,035.17030	2,831.764	25.85	0.9814	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			5.61220	7.261	26.02	0.0169	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			3,114.71220	2,910.961	26.02	0.9831	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			5.50440	7.074	26.07	0.0165	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,134.60440	2,930.774	26.07	0.9835	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			4.12530	5.574	27.30	0.0128	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			3,443.22530	3,239.274	27.30	0.9872	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			3.71150	5.345	27.93	0.0120	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			3,562.81150	3,359.045	27.93	0.9880	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			2.67030	4.759	30.04	0.0102	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			3,961.77030	3,758.459	30.04	0.9898	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call			675.45280	818.747	19.12	0.7951	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put			171.45280	108.547	19.12	0.2049	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			107.72280	131.906	21.74	0.2263	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			1,153.72280	971.706	21.74	0.7737	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call			636.39130	773.865	19.24	0.7688	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put			199.29130	129.665	19.24	0.2312	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call			704.54570	848.947	19.04	0.7792	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put			198.94570	130.747	19.04	0.2208	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			399.64630	492.280	19.92	0.5584	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			494.74630	372.180	19.92	0.4416	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call			84.06290	102.163	22.75	0.1624	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			1,619.16290	1,422.063	22.75	0.8376	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			81.20950	98.713	22.81	0.1576	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,646.30950	1,448.613	22.81	0.8424	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			59.88290	70.980	23.28	0.1146	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,012.58290	1,804.880	23.28	0.8854	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,613.25820	1,820.730	18.92	0.9662	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			25.95820	14.630	18.92	0.0338	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call			733.12910	879.168	19.04	0.7657	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put			225.82910	153.068	19.04	0.2343	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			94.52710	115.380	22.67	0.1737	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,627.22710	1,429.280	22.67	0.8263	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,288.74700	3,507.845	26.69	0.9963	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			1.44700	1.745	26.69	0.0037	0.00	0	250
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			653.47140	788.827	19.26	0.7197	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			283.17140	198.727	19.26	0.2803	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call			945.98600	1,113.300	18.63	0.8461	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put			142.58600	89.200	18.63	0.1539	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			759.07990	906.959	18.97	0.7555	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			250.17990	172.959	18.97	0.2445	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			556.13260	673.871	19.58	0.6173	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			465.73260	353.171	19.58	0.3827	0.00	0	12,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			785.31120	934.903	19.00	0.7457	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			274.91120	194.203	19.00	0.2543	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			686.68570	820.809	19.35	0.6844	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			367.38570	272.009	19.35	0.3156	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			56.39820	63.914	24.94	0.0826	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,074.49820	2,855.414	24.94	0.9174	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			189.76310	225.667	22.37	0.2499	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,617.86310	1,427.166	22.37	0.7501	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			128.42920	152.601	23.34	0.1774	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,083.62920	1,881.401	23.34	0.8226	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			100.58500	118.170	23.83	0.1420	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,375.78500	2,166.970	23.83	0.8580	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,379.20000	3,607.542	25.24	0.9900	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			4.40000	6.342	25.24	0.0100	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,732.17810	1,945.031	19.62	0.9317	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			57.37810	43.831	19.62	0.0683	0.00	0	150
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			775.53630	910.201	19.24	0.6929	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			377.73630	286.300	19.24	0.3071	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			700.11420	819.185	19.53	0.6329	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			498.61420	393.685	19.53	0.3671	0.00	0	5,000
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			652.24550	765.057	19.68	0.6061	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			550.74550	439.557	19.68	0.3939	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,540.27380	2,763.654	21.45	0.9679	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			20.97380	21.954	21.45	0.0321	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			510.27680	595.580	20.24	0.5008	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			810.97680	673.880	20.24	0.4992	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			254.89570	296.203	22.16	0.2842	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,633.09570	1,451.803	22.16	0.7158	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			157.53620	182.535	23.51	0.1856	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,309.43620	2,111.835	23.51	0.8144	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			434.41620	505.207	20.76	0.4330	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,036.31620	884.507	20.76	0.5670	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,852.39560	2,058.477	19.34	0.9121	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			86.09560	69.377	19.34	0.0879	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			149.79750	171.777	23.86	0.1690	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,583.49750	2,382.677	23.86	0.8310	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			130.49160	149.144	24.20	0.1491	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,794.19160	2,590.044	24.20	0.8509	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,473.19780	3,699.235	23.33	0.9860	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			6.89780	10.135	23.33	0.0140	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			744.33260	855.635	19.53	0.6066	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			608.63260	497.035	19.53	0.3934	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			164.80030	187.538	23.79	0.1749	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,664.00030	2,463.638	23.79	0.8251	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,893.95370	2,099.240	19.06	0.9087	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			93.15370	75.340	19.06	0.0913	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	06/09/2016	Foreign Exchange Option	13.70	Call			1,723.50320	1,919.873	18.82	0.8873	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			122.70320	95.973	18.82	0.1127	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			170.51940	194.167	23.70	0.1804	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,609.71940	2,410.267	23.70	0.8196	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,666.46230	1,858.873	18.78	0.8760	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			139.36230	108.673	18.78	0.1240	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			225.64580	257.732	23.05	0.2287	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,218.54580	2,027.532	23.05	0.7713	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,906.35450	2,111.211	19.05	0.9073	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			96.15450	77.811	19.05	0.0927	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			172.29600	195.738	23.78	0.1793	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,662.09600	2,462.338	23.78	0.8207	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			904.87800	1,028.067	19.23	0.6559	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			532.07800	432.067	19.23	0.3441	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			118.13750	126.353	25.06	0.1191	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,505.33750	3,290.353	25.06	0.8809	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,112.10000	2,323.870	19.08	0.9255	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			73.10000	61.570	19.08	0.0745	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,103.23670	2,314.698	19.07	0.9246	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			74.23670	62.398	19.07	0.0754	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,094.38840	2,305.536	19.06	0.9237	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			75.38840	63.236	19.06	0.0763	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,188.05290	1,340.810	18.79	0.7522	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			346.45290	275.810	18.79	0.2478	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			905.55220	1,026.728	19.27	0.6466	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			563.95220	461.728	19.27	0.3534	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,108.69330	2,319.316	18.93	0.9232	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			77.09330	64.316	18.93	0.0768	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,776.49610	1,971.198	18.69	0.8825	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			134.89610	106.198	18.69	0.1175	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			392.48290	443.977	21.58	0.3492	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,560.88290	1,388.977	21.58	0.6508	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			1,124.44820	1,272.061	18.85	0.7322	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			382.84820	307.061	18.85	0.2678	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,066.05470	1,205.551	18.90	0.7116	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			424.45470	340.551	18.90	0.2884	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			325.82880	367.775	22.20	0.2982	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,844.22880	1,662.775	22.20	0.7018	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			446.87370	506.510	21.17	0.3887	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,375.27370	1,211.510	21.17	0.6113	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			425.56870	481.749	21.31	0.3734	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,443.96870	1,276.749	21.31	0.6266	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			205.97150	232.805	23.48	0.2015	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,564.37150	2,367.805	23.48	0.7985	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			362.21050	409.384	21.84	0.3265	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,680.61050	1,504.384	21.84	0.6735	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			354.58320	400.662	21.91	0.3206	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			1,712.98320	1,535.662	21.91	0.6794	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			97.93710	102.196	26.86	0.0927	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,306.33710	4,087.196	26.86	0.9073	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			301.81720	341.449	22.44	0.2799	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,960.21720	1,776.449	22.44	0.7201	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			229.40640	259.659	23.19	0.2215	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,387.80640	2,194.659	23.19	0.7785	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,170.73860	2,383.487	18.97	0.9293	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			69.13860	58.487	18.97	0.0707	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,126.35190	2,337.604	18.94	0.9250	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			74.75190	62.604	18.94	0.0750	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,117.51490	2,328.455	18.93	0.9241	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			75.91490	63.455	18.93	0.0759	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			160.88660	179.538	24.39	0.1550	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,201.08660	2,996.138	24.39	0.8450	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,578.74290	3,804.778	21.21	0.9851	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			8.94290	11.378	21.21	0.0149	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,978.80090	2,180.097	18.62	0.9031	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			109.00090	86.697	18.62	0.0969	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			173.79070	194.460	24.17	0.1664	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,053.99070	2,851.060	24.17	0.8336	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			193.57510	207.612	24.55	0.1613	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,505.97510	3,295.712	24.55	0.8387	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			188.92190	200.681	24.66	0.1564	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,581.32190	3,368.781	24.66	0.8436	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,668.16240	3,893.352	19.73	0.9853	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			10.56240	11.452	19.73	0.0147	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,082.02320	2,277.256	17.96	0.9004	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			124.42320	95.356	17.96	0.0996	0.00	0	150
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			1,136.22930	1,262.475	19.02	0.6704	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			591.02930	492.675	19.02	0.3296	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			613.68560	680.184	20.91	0.4318	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			1,418.48560	1,260.384	20.91	0.5682	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			597.58550	661.758	20.99	0.4226	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,462.38550	1,301.958	20.99	0.5774	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,202.38580	2,392.006	17.43	0.8977	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			141.48580	105.506	17.43	0.1023	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			219.92840	231.283	25.37	0.1599	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,059.02840	3,844.783	25.37	0.8401	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,776.34170	4,000.728	19.01	0.9831	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			15.44170	14.228	19.01	0.0169	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,008.03430	3,224.465	16.38	0.9672	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			37.13430	27.065	16.38	0.0328	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,998.77810	3,214.605	16.35	0.9670	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			37.87810	27.205	16.35	0.0330	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	14/12/2016	Foreign Exchange Option	12.66	Call			2,989.53320	3,204.745	16.31	0.9668	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			38.63320	27.345	16.31	0.0332	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,439.99740	2,638.818	17.50	0.9105	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			123.49740	95.418	17.50	0.0895	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,407.16950	2,604.532	17.56	0.9063	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			130.66950	101.132	17.56	0.0937	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,132.28390	2,315.250	18.01	0.8655	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			16.34010	15.853	18.62	0.0180	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,514.86370	2,716.816	17.39	0.9195	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			108.36370	83.416	17.39	0.0805	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			120.01510	92.649	17.48	0.0875	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			7.86290	8.961	27.15	0.0085	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,321.36290	11,095.561	27.15	0.9915	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			134.03030	150.500	27.15	0.1022	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,747.53030	5,537.100	27.15	0.8978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,842.84010	4,069.253	18.62	0.9820	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,803.84470	5,592.999	27.15	0.9001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			57.65490	65.170	27.15	0.0500	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,441.15490	7,221.770	27.15	0.9500	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			164.16230	183.974	27.15	0.1209	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,337.66230	5,130.574	27.15	0.8791	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,456.51510	2,656.049	17.48	0.9125	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,430.30970	5,222.414	27.15	0.8836	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			149.76280	167.989	27.15	0.1121	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,523.26280	5,314.589	27.15	0.8879	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			219.25260	242.600	27.07	0.1522	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,752.75260	4,549.200	27.07	0.8478	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			130.34470	146.400	27.15	0.0999	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,879.42580	4,676.827	27.15	0.8545	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			200.44460	224.165	27.15	0.1423	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,933.94460	4,730.765	27.15	0.8577	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			247.56180	260.629	26.35	0.1645	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,431.06180	4,217.229	26.35	0.8355	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			156.80970	175.814	27.15	0.1164	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,564.18440	4,349.690	26.64	0.8406	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			227.21680	246.487	26.91	0.1548	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,680.71680	4,473.087	26.91	0.8452	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			279.61980	295.852	25.21	0.1882	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,903.11980	3,692.452	25.21	0.8118	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			205.92580	230.227	27.15	0.1455	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,326.76060	4,113.481	26.13	0.8312	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			250.63660	264.002	26.23	0.1668	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,374.13660	4,160.602	26.23	0.8332	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			298.13530	316.247	24.65	0.2017	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,651.63530	3,442.847	24.65	0.7983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			240.68440	253.090	26.64	0.1594	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	19.00	Put		3,670.18380	3,461.250	24.69	0.7993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		286.21960	303.118	25.00	0.1931	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		3,809.71960	3,599.718	25.00	0.8069	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		345.50460	374.916	23.65	0.2375	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		3,129.00460	2,931.516	23.65	0.7625	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		253.26060	266.881	26.13	0.1688	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		3,165.25920	2,966.284	23.71	0.7654	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		304.81940	323.622	24.47	0.2066	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		3,568.31940	3,360.222	24.47	0.7934	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		398.88580	434.219	23.09	0.2704	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		2,772.38580	2,580.819	23.09	0.7296	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		296.68380	314.650	24.69	0.2007	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		2,823.91680	2,631.454	23.18	0.7347	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		0.00000	418.747	23.23	0.2620	9,835,941.24	23,489	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		0.00000	2,665.347	23.23	0.7380	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		587.89780	642.651	21.67	0.3773	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		1,921.39780	1,749.251	21.67	0.6227	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		341.75920	369.684	23.71	0.2346	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		2,360.66080	2,177.382	22.43	0.6836	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		446.41340	486.777	22.67	0.2986	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		2,509.91340	2,323.376	22.67	0.7014	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		634.57770	694.257	21.38	0.4020	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		1,768.07770	1,600.857	21.38	0.5980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		390.41680	424.854	23.18	0.2653	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		1,821.37880	1,652.278	21.48	0.6068	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		599.36990	655.130	21.60	0.3833	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		1,882.86990	1,711.730	21.60	0.6167	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		709.57430	777.619	20.96	0.4403	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		1,553.07430	1,394.219	20.96	0.5597	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		477.16080	520.782	22.43	0.3164	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		1,596.76010	1,436.094	21.05	0.5679	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		651.81000	713.422	21.28	0.4109	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		1,715.31000	1,550.022	21.28	0.5891	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		853.95770	939.020	20.33	0.5087	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		1,227.45770	1,085.620	20.33	0.4913	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		617.87880	675.678	21.48	0.3932	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		1,362.07330	1,212.715	20.59	0.5213	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		729.16780	799.369	20.86	0.4500	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,502.66780	1,345.970	20.86	0.5500	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		1,045.47480	1,151.315	19.70	0.5883	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		918.97480	797.915	19.70	0.4117	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		693.26010	759.494	21.05	0.4321	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		959.64080	835.524	19.79	0.4231	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		925.72740	1,018.448	20.07	0.5399	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		1,099.22740	965.048	20.07	0.4601	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		1,180.79000	1,300.131	19.34	0.6382	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	15.20	Put			754.29000	646.732	19.34	0.3618	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			788.57330	866.115	20.59	0.4787	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			759.52030	651.503	19.35	0.3635	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,088.82800	1,199.102	19.58	0.6048	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			862.32800	745.702	19.58	0.3952	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,327.14360	1,459.980	18.99	0.6868	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			610.64360	516.580	18.99	0.3132	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,016.14080	1,118.924	19.79	0.5769	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			643.86820	546.522	19.07	0.3249	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,280.03430	1,408.649	19.10	0.6717	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			653.53430	555.249	19.10	0.3283	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,483.74470	1,633.123	18.73	0.7326	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			487.24470	409.723	18.73	0.2674	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,176.02030	1,294.903	19.35	0.6365	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			516.65450	433.906	18.77	0.2785	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,386.84270	1,524.852	18.86	0.7052	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			560.34270	471.452	18.86	0.2948	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,286.59130	2,478.134	17.75	0.8897	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			160.09130	124.734	17.75	0.1103	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,290.36820	1,419.922	19.07	0.6751	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			205.78390	161.850	18.01	0.1345	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,564.75460	1,720.528	18.66	0.7528	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			438.25460	367.128	18.66	0.2472	8,623,469.59	23,489	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,448.24880	2,647.426	17.49	0.9115	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			121.74880	94.026	17.49	0.0885	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,443.15450	1,587.306	18.77	0.7215	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,413.28060	1,530.653	19.20	0.6420	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			880.58060	765.553	19.20	0.3580	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,265.26260	1,370.339	19.67	0.5941	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,072.56260	945.239	19.67	0.4059	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,248.98640	1,352.674	19.72	0.5886	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,096.28640	967.574	19.72	0.4114	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			902.11440	976.389	21.02	0.4601	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,759.41440	1,601.289	21.02	0.5399	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			835.18640	902.173	21.34	0.4319	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,942.48640	1,777.073	21.34	0.5681	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			546.79720	588.667	23.15	0.3009	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,084.09720	2,893.567	23.15	0.6991	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			545.24860	586.976	23.16	0.3001	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,092.54860	2,901.876	23.16	0.6999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			467.10600	501.746	23.84	0.2612	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,574.40600	3,376.646	23.84	0.7388	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			428.84080	453.088	24.30	0.2382	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,916.14080	3,707.988	24.30	0.7618	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,422.54340	1,541.054	19.18	0.6448	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			869.84340	755.954	19.18	0.3552	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,417.90130	1,535.674	19.19	0.6434	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			875.20130	760.574	19.19	0.3566	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			258.71780	290.032	27.06	0.1544	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,786.01780	5,584.932	27.06	0.8456	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,474.63730	1,601.266	19.11	0.6602	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			811.93730	706.166	19.11	0.3398	0.00	0	90
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,687.43670	1,809.403	19.55	0.6469	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,023.13670	908.603	19.55	0.3531	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,682.91150	1,804.227	19.56	0.6457	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,028.61150	913.427	19.56	0.3543	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,678.39350	1,799.058	19.56	0.6445	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,034.09350	918.258	19.56	0.3555	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,288.71390	1,368.408	21.83	0.4806	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,281.91390	2,130.908	21.83	0.5194	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,285.84970	1,365.300	21.84	0.4797	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,289.04970	2,137.800	21.84	0.5203	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,291.57840	1,371.532	21.83	0.4814	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,274.77840	2,124.032	21.83	0.5186	0.00	0	0
Total \$ / R Option												43,665,047.26	171,392	1,913,808
Total \$ / R												2,096,330,381.26	305,876	2,751,728
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.24630		15.04090			0.0000	1,204,457.70	79	930
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.56500		15.34160			0.0000	311,300.00	20	336
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.85340		15.62650			0.0000	0.00	0	33
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.12510		15.89270			0.0000	0.00	0	54
Total \$ / R MAXI Future												1,515,757.70	99	1,353
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			161,213.72320	181,517.663	20.85	0.9765	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			1,123.72320	887.663	20.85	0.0235	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			160,233.85670	180,530.780	20.79	0.9761	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			1,143.85670	900.780	20.79	0.0239	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			159,254.37070	179,544.141	20.74	0.9757	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			1,164.37070	914.141	20.74	0.0243	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			56,897.60690	46,618.677	19.28	0.3556	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			91,055.54940	103,229.315	19.26	0.6488	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			55,895.54940	45,729.315	19.26	0.3512	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			90,555.21870	102,672.788	19.27	0.6466	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			56,395.21870	46,172.788	19.27	0.3534	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			90,057.60690	102,118.677	19.28	0.6444	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			128,185.86690	141,043.389	19.00	0.6739	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			64,535.86690	54,703.389	19.00	0.3261	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			127,674.46230	140,452.093	19.01	0.6722	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			65,024.46230	55,112.093	19.01	0.3278	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			127,165.43620	139,862.613	19.01	0.6706	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			65,515.43620	55,522.613	19.01	0.3294	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Put			194,248.63750	177,707.255	21.34	0.5681	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Call			83,263.89420	89,938.045	21.35	0.4308	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Put			194,993.89420	178,428.045	21.35	0.5692	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Call			83,774.34300	90,496.925	21.32	0.4330	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Put			193,504.34300	176,986.925	21.32	0.5670	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Call			83,518.63750	90,217.255	21.34	0.4319	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,515,757.70	99	1,353
£ / R	On 31/05/2016	Foreign Exchange Future				21.90620		21.65570			0.0000	0.00	0	123
£ / R	On 13/06/2016	Foreign Exchange Future				21.95750		21.71450			0.0000	16,248,550.00	740	57,215
£ / R	On 08/09/2016	Foreign Exchange Future				22.37560		22.10750			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future				22.42770		22.15910			0.0000	0.00	0	24,375
£ / R	On 19/12/2016	Foreign Exchange Future				22.86040		22.58640			0.0000	0.00	0	152
£ / R	On 13/03/2017	Foreign Exchange Future				23.27310		22.99020			0.0000	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Future				23.49230		23.20270			0.0000	0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future				23.71200		23.42170			0.0000	0.00	0	0
Total £ / R Future												16,248,550.00	740	81,938
£ / R	On 31/05/2016	Foreign Exchange Option		21.57	Call			387.93610	530.693	15.79	0.6621	0.00	0	0
£ / R	On 31/05/2016	Foreign Exchange Option		21.57	Put			302.23610	194.493	15.79	0.3379	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.49	Call			1,282.87710	1,513.380	16.68	0.9138	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.49	Put			58.37710	45.880	16.68	0.0862	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.50	Call			1,273.74270	1,504.023	16.65	0.9127	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.50	Put			59.24270	46.523	16.65	0.0873	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.51	Call			1,264.62240	1,494.674	16.62	0.9116	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.51	Put			60.12240	47.174	16.62	0.0884	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		24.30	Call			15.25990	17.030	17.91	0.0359	0.00	0	1,300
£ / R	On 13/06/2016	Foreign Exchange Option		24.30	Put			2,600.75990	2,359.530	17.91	0.9641	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		26.50	Call			4.45730	4.097	24.63	0.0076	0.00	0	2,600
£ / R	On 13/06/2016	Foreign Exchange Option		26.50	Put			4,789.95730	4,546.597	24.63	0.9924	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.27	Call			792.66720	924.867	16.92	0.5387	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.27	Put			955.16720	819.267	16.92	0.4613	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		25.85	Call			96.98210	121.948	19.23	0.1069	0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option		25.85	Put			3,839.48210	3,596.348	19.23	0.8931	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		21.20	Call			1,351.72730	1,542.184	16.42	0.7311	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		21.20	Put			444.22730	366.584	16.42	0.2689	0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option		22.25	Call			800.89440	934.386	16.91	0.5424	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.25	Put			943.39440	808.786	16.91	0.4576	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.26	Call			796.77180	929.617	16.92	0.5406	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.26	Put			949.27180	814.017	16.92	0.4594	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		23.01	Call			596.31260	697.107	17.56	0.4251	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		23.01	Put			1,447.21260	1,279.407	17.56	0.5749	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		25.30	Call			0.00000	213.611	19.22	0.1634	170,889.04	800	800
£ / R	On 19/09/2016	Foreign Exchange Option		25.30	Put			0.00000	3,085.911	19.22	0.8366	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	22.50	Call			0.00000	893.044	17.18	0.5083	446,521.90	500	500
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			258.14680	212.228	16.41	0.1706	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			0.00000	965.344	17.18	0.4917	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			602.37290	704.018	17.55	0.4282	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,433.27290	1,266.318	17.55	0.5718	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			599.33580	700.552	17.55	0.4267	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,440.23580	1,272.852	17.55	0.5733	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			1,907.24680	2,129.928	16.41	0.8294	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			688.99160	773.468	19.41	0.3562	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,562.59160	2,373.068	19.41	0.6438	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			301.51670	342.930	21.05	0.1805	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,655.11670	4,422.530	21.05	0.8195	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,262.05980	1,406.156	18.20	0.5554	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,315.65980	1,185.756	18.20	0.4446	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,257.89220	1,401.587	18.21	0.5541	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,321.49220	1,191.187	18.21	0.4459	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,116.03790	1,246.153	18.43	0.5108	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,539.63790	1,395.753	18.43	0.4892	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,256.83640	4,518.144	17.46	0.9507	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			80.43640	67.744	17.46	0.0493	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,880.81100	2,077.036	17.61	0.7068	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			704.41100	626.636	17.61	0.2932	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,266.23980	1,410.739	18.19	0.5566	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,309.83980	1,180.339	18.19	0.4434	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,500.57850	5,774.712	20.39	0.9704	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			44.17850	44.312	20.39	0.0296	0.00	0	4,885
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,316.51390	1,443.650	19.42	0.4902	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,076.31390	1,920.550	19.42	0.5098	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,313.09230	1,439.936	19.43	0.4893	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,082.89230	1,926.836	19.43	0.5107	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,319.95290	1,447.365	19.42	0.4912	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,069.75290	1,914.265	19.42	0.5088	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,462.58380	1,594.083	19.71	0.4962	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,239.88380	2,081.783	19.71	0.5038	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			608.30000	318.000		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			618.30000	328.000		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			598.30000	308.000		1.0000	0.00	0	0
Total £ / R Option												617,410.94	1,300	46,732
Total £ / R												16,865,960.94	2,040	128,670
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14075		0.14117			0.0000	0.00	0	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14416		0.14446			0.0000	0.00	0	1,148

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 Future			0.14736		0.14766			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			0.40280	0.391	17.78	0.0017	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,132.77390	1,090.209	15.97	0.9486	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			15.47390	15.309	15.97	0.0514	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,117.31340	3,074.912	20.79	0.9999	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.01340	0.012	20.79	0.0001	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,117.70280	2,075.291	17.78	0.9983	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,448.05360	3,417.991	17.66	0.9952	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			2.15360	2.391	17.66	0.0048	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,460.96220	2,431.588	16.35	0.9718	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			15.06220	15.988	16.35	0.0282	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,541.41110	1,513.495	16.09	0.8670	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			95.51110	97.895	16.09	0.1330	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00070	0.001	26.77	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,234.40070	26,264.400	26.77	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00040	0.000	26.77	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,234.40040	27,264.400	26.77	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00020	0.000	26.77	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,234.40020	28,264.400	26.77	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			17.32660		17.12360			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.33350		17.13130			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			17.34690		17.14650			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			17.39540		17.20110			0.0000	183,330,120.60	10,539	81,008
€ / R	On	19/09/2016	Foreign Exchange Future			17.81520		17.60020			0.0000	445,380.00	25	10,856
€ / R	On	19/12/2016	Foreign Exchange Future			18.20520		17.98650			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			18.57970		18.35530			0.0000	9,289,850.00	500	3,000
Total € / R Future												193,065,350.60	11,064	106,306
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			16.80850	26.490	23.96	0.0702	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,573.20850	1,379.890	23.96	0.9298	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			22.91020	33.105	23.70	0.0815	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,571.61020	1,379.605	23.70	0.9185	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			343.69840	443.563	21.27	0.5793	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			387.19840	286.663	21.27	0.4207	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			1,532.95300	1,715.341	19.83	0.9555	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			31.85300	19.941	19.83	0.0445	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,299.99130	1,474.488	20.06	0.9218	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			240.64010	302.553	21.81	0.3827	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			829.54010	697.153	21.81	0.6173	0.00	0	3,500

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	15.26	Call		1,955.12350	2,146.590	21.88	0.9754	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		14.02350	11.190	21.88	0.0246	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		1,964.95840	2,156.470	21.93	0.9757	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call		22.00770	27.619	25.30	0.0499	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put		2,670.90770	2,482.219	25.30	0.9501	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		777.50920	919.665	20.64	0.7691	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		206.40920	154.265	20.64	0.2309	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		3,005.49940	3,199.325	27.59	0.9922	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put		350.26360	274.055	20.90	0.3492	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		58.89130	39.088	20.06	0.0782	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		551.36360	669.455	20.90	0.6508	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		4.39940	3.924	27.59	0.0078	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		1,974.79530	2,166.352	21.99	0.9760	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		13.69530	10.952	21.99	0.0240	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		13.85840	11.070	21.93	0.0243	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		2,717.72920	2,924.352	20.29	0.9315	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		77.52920	69.152	20.29	0.0685	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		1,165.48420	1,314.398	20.17	0.6720	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		565.28420	499.198	20.17	0.3280	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		2,735.86370	2,942.731	20.30	0.9329	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		75.66370	67.531	20.30	0.0671	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		2,726.79110	2,933.538	20.30	0.9322	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		76.59110	68.338	20.30	0.0678	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		1,689.25040	1,857.108	19.74	0.7117	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		602.75040	551.908	19.74	0.2883	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		1,633.78250	1,799.509	19.76	0.6997	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		637.28250	584.309	19.76	0.3003	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		309.56530	342.239	24.52	0.1932	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		645.11940	591.669	19.77	0.3029	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		424.31930	481.964	23.32	0.2617	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		4,223.06530	4,037.039	24.52	0.8068	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		2,019.22970	2,198.232	19.64	0.7751	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		432.72970	393.032	19.64	0.2249	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		3,237.81930	3,076.764	23.32	0.7383	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		1,627.69600	1,793.182	19.77	0.6984	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		641.19600	587.982	19.77	0.3016	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		1,621.61940	1,786.869	19.77	0.6971	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		1,232.16140	1,354.338	20.66	0.5254	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		1,566.86140	1,464.638	20.66	0.4746	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		1,228.52900	1,350.436	20.67	0.5243	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		1,573.22900	1,470.736	20.67	0.4757	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		1,224.91440	1,346.546	20.68	0.5232	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		1,579.61440	1,476.846	20.68	0.4768	0.00	0	0
Total € / R Option											0.00	0	41,922

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R												193,065,350.60	11,064	148,228
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.14580		11.04770			0.0000	7,021,854.00	630	7,644
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.33930		11.22890			0.0000	0.00	0	1,432
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.51580		11.40340			0.0000	0.00	0	380
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.68490		11.56880			0.0000	0.00	0	4,348
Total AU\$ / R Future												7,021,854.00	630	13,804
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			977.79960	1,075.674	18.56	0.9623	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			10.09960	9.874	18.56	0.0377	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			968.23840	1,065.997	18.52	0.9611	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			10.53840	10.197	18.52	0.0389	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			958.69400	1,056.331	18.48	0.9600	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			10.99400	10.530	18.48	0.0400	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,125.93310	1,222.989	16.82	0.8630	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			97.03310	83.689	16.82	0.1370	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,117.63890	1,214.496	16.81	0.8609	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			98.73890	85.196	16.81	0.1391	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,134.24900	1,231.720	16.84	0.8648	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			95.34900	82.420	16.84	0.1352	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			263.64200	239.839	16.41	0.2531	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,000.07560	1,088.428	16.41	0.7446	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			266.67560	242.628	16.41	0.2554	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			993.13410	1,081.241	16.40	0.7424	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			269.73410	245.441	16.40	0.2576	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,007.04200	1,095.639	16.41	0.7469	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			926.68060	860.404	16.78	0.5251	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			552.10100	601.683	16.79	0.4728	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			933.30100	866.783	16.79	0.5272	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			548.74570	598.078	16.81	0.4707	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			939.94570	873.178	16.81	0.5293	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			555.48060	605.304	16.78	0.4749	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												7,021,854.00	630	13,804
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.75080		11.63320			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.99650		11.86560			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			788.77120	900.447	17.30	0.9308	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			25.57120	19.647	17.30	0.0692	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			779.68030	891.016	17.25	0.9289	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			26.48030	20.216	17.25	0.0711	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			770.61680	881.601	17.21	0.9270	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			27.41680	20.801	17.21	0.0730	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
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			286.98410	332.545	17.08	0.3999	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			801.38410	716.045	17.08	0.6001	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			284.24350	329.428	17.10	0.3970	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			808.64350	722.928	17.10	0.6030	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			281.53070	326.338	17.12	0.3941	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			815.93070	729.838	17.12	0.6059	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			15.73100		15.52470			0.0000	0.00	0	4,383
CHF / R	On	19/09/2016	Foreign Exchange Future			16.13390		15.90780			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			1,183.01990	1,373.860	20.23	0.9270	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			48.31990	32.861	20.23	0.0730	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,174.05750	1,364.629	20.22	0.9255	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			49.35750	33.629	20.22	0.0745	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,165.11490	1,355.413	20.21	0.9241	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			50.41490	34.413	20.21	0.0759	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			516.33460	616.230	21.04	0.4361	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,208.53460	1,082.330	21.04	0.5639	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			513.40090	612.873	21.05	0.4343	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,215.60090	1,088.973	21.05	0.5657	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			510.48350	609.538	21.06	0.4325	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,222.68350	1,095.638	21.06	0.5675	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			2.33120		2.30640			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.36840		2.34090			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			1,027.06130	1,202.216	19.73	0.7755	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			263.06130	190.215	19.73	0.2245	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,172.16690	1,359.529	19.81	0.8162	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			208.16690	147.529	19.81	0.1838	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,098.43080	1,279.828	19.77	0.7965	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			234.43080	167.828	19.77	0.2035	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,795.44430	1,612.936	20.00	0.5871	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			675.43090	764.525	20.07	0.4002	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,866.43090	1,680.525	20.07	0.5998	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			647.53700	733.323	20.13	0.3879	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,938.53700	1,749.323	20.13	0.6121	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			704.44430	796.936	20.00	0.4129	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			2.33950		2.31290			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.39690		2.36740			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			49.79900	38.388	22.26	0.0547	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,365.55860	2,627.841	23.07	0.9537	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			36.55860	32.841	23.07	0.0463	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,271.74540	2,530.484	22.67	0.9497	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			42.74540	35.484	22.67	0.0503	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,178.79900	2,433.388	22.26	0.9453	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,139.50790	1,281.243	21.64	0.5348	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,365.50790	1,212.243	21.64	0.4652	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,098.77640	1,235.888	21.68	0.5222	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,424.77640	1,266.888	21.68	0.4778	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,059.28470	1,192.769	21.74	0.5096	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,485.28470	1,323.769	21.74	0.4904	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			1.96460		1.93860			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.00660		1.97810			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.04320		2.01410			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.07690		2.04680			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			78.59630	94.008	22.14	0.1409	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,892.59630	1,648.008	22.14	0.8591	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			70.81300	84.188	22.31	0.1280	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,984.81300	1,738.188	22.31	0.8720	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			63.80810	75.377	22.47	0.1162	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			2,077.80810	1,829.377	22.47	0.8838	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			503.10790	571.188	20.98	0.3554	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,922.10790	1,705.188	20.98	0.6446	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			481.80920	546.924	21.11	0.3429	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,000.80920	1,780.924	21.11	0.6571	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			461.49010	523.760	21.25	0.3308	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,080.49010	1,857.760	21.25	0.6692	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			885.29630	977.531	20.41	0.4401	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,944.29630	1,745.531	20.41	0.5599	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			857.69260	945.893	20.50	0.4291	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,016.69260	1,813.893	20.50	0.5709	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			831.03120	915.300	20.59	0.4183	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,090.03120	1,883.300	20.59	0.5817	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,162.78710	1,269.299	20.28	0.4731	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,094.78710	1,900.299	20.28	0.5269	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,131.90850	1,235.938	20.36	0.4636	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,163.90850	1,966.938	20.36	0.5364	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,103.00310	1,203.505	20.44	0.4542	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,235.00310	2,034.505	20.44	0.5458	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			0.15090		0.14920			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15120		0.14890			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15180		0.14940			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266
NGN / R	On	13/06/2016	Foreign Exchange Future			0.07530		0.07390			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06970		0.06800			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.06500		0.06320			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			10.31740		10.25010			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.48590		10.40810			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.64050		10.56170			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			1,244.09760	1,313.064	21.95	0.9787	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			3.99760	5.664	21.95	0.0213	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,263.92440	1,332.834	22.11	0.9796	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			3.82440	5.434	22.11	0.0204	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,254.01000	1,322.948	22.03	0.9791	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			3.91000	5.548	22.03	0.0209	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,061.86580	1,128.546	18.21	0.8393	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			113.76580	102.646	18.21	0.1607	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,053.81840	1,120.354	18.20	0.8370	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			115.71840	104.454	18.20	0.1630	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,045.79680	1,112.184	18.20	0.8347	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			117.69680	106.284	18.20	0.1653	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			480.18190	514.386	18.28	0.4743	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
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			768.48190	723.886	18.28	0.5257	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			476.63570	510.639	18.30	0.4718	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			774.93570	730.139	18.30	0.5282	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			473.11350	506.921	18.31	0.4693	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			781.41350	736.421	18.31	0.5307	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			1.38580		1.37450			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.40320		1.39030			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.41840		1.40520			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.42930		1.41580			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			545.00000	658.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Call			445.00000	558.000		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			345.00000	458.000		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			297.00000	168.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	32.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			97.00000	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			197.00000	68.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	84.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			48.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			148.00000	16.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			52.00000	184.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	93.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			42.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			142.00000	7.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			242.00000	107.000		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			1.14100		1.14360			0.0000	0.00	0	13,435
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.14460		1.14720			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.14830		1.15100			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 QUANTO € / \$ Future												0.00	0	13,435
Total QUANTO € / \$												0.00	0	13,435
RAIN	On	13/06/2016	Foreign Exchange Future			27,015.46000		26,746.98000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			27,589.71000		27,290.43000			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			11.12770		11.04720			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.34430		11.25140			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			875.80160	954.422	18.57	0.9406	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			18.60160	16.722	18.57	0.0594	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			866.53210	944.949	18.54	0.9389	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			19.33210	17.248	18.54	0.0611	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			857.28720	935.490	18.50	0.9371	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			20.08720	17.790	18.50	0.0629	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			334.98370	367.646	17.85	0.4329	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			703.58370	643.346	17.85	0.5671	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			331.78620	364.174	17.86	0.4299	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			710.38620	649.874	17.86	0.5701	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			328.61650	360.728	17.88	0.4268	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			717.21650	656.428	17.88	0.5732	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			5.14020		5.08670			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.11020		5.06220			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			340.36110	390.260	17.77	0.9228	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			13.66110	10.060	17.77	0.0772	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			331.36490	380.918	17.68	0.9182	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			14.66490	10.718	17.68	0.0818	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			322.43220	371.618	17.58	0.9133	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			15.73220	11.418	17.58	0.0867	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			321.72670	290.753	16.07	0.6060	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			120.10730	137.855	16.04	0.4089	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			307.90730	277.655	16.04	0.5911	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			116.98310	134.369	16.06	0.4015	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			314.78310	284.169	16.06	0.5985	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
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			113.92670	130.953	16.07	0.3940	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			1.51040		1.49470			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.43840		1.42070			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												2,270,516,846.30	147,017	1,083,628
Total Options												44,282,458.20	172,692	2,002,462
Grand Total:												2,314,799,304.50	319,709	3,086,090