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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/04/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 21/04/2016 Foreign Exchange Future			14.34020		14.27430			0.0000	2,868,040.00	200	0
\$ / R On 22/04/2016 Foreign Exchange Future			14.29490		14.27430			0.0000	0.00	0	0
\$ / R On 25/04/2016 Foreign Exchange Future			14.29490		14.28000			0.0000	0.00	0	0
\$ / R On 26/04/2016 Foreign Exchange Future			14.28930		14.28140			0.0000	1,786,162.50	125	267
\$ / R On 28/04/2016 Foreign Exchange Future			14.29430		14.28430			0.0000	0.00	0	107
\$ / R On 29/04/2016 Foreign Exchange Future			14.29680		14.28570			0.0000	0.00	0	1,100
\$ / R On 03/05/2016 Foreign Exchange Future			14.30680		14.29140			0.0000	0.00	0	0
\$ / R On 04/05/2016 Foreign Exchange Future			14.30940		14.29480			0.0000	1,216,299.00	85	733
\$ / R On 06/05/2016 Foreign Exchange Future			14.31530		14.30160			0.0000	0.00	0	0
\$ / R On 10/05/2016 Foreign Exchange Future			14.32710		14.31520			0.0000	0.00	0	825
\$ / R On 13/05/2016 Foreign Exchange Future			14.33600		14.32540			0.0000	6,078,464.00	424	616
\$ / R On 16/05/2016 Foreign Exchange Future			14.34490		14.33550			0.0000	0.00	0	1,880
\$ / R On 17/05/2016 Foreign Exchange Future			14.34790		14.33890			0.0000	0.00	0	100
\$ / R On 18/05/2016 Foreign Exchange Future			14.35080		14.34230			0.0000	0.00	0	0
\$ / R On 19/05/2016 Foreign Exchange Future			14.35380		14.34570			0.0000	0.00	0	0
\$ / R On 20/05/2016 Foreign Exchange Future			14.35680		14.34910			0.0000	0.00	0	4,700
\$ / R On 23/05/2016 Foreign Exchange Future			14.36560		14.35930			0.0000	0.00	0	0
\$ / R On 24/05/2016 Foreign Exchange Future			14.36860		14.36210			0.0000	0.00	0	0
\$ / R On 25/05/2016 Foreign Exchange Future			14.37160		14.36500			0.0000	0.00	0	285
\$ / R On 27/05/2016 Foreign Exchange Future			14.37720		14.37060			0.0000	0.00	0	1,000
\$ / R On 30/05/2016 Foreign Exchange Future			14.38580		14.37920			0.0000	0.00	0	875

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2016	Foreign Exchange Future			14.38860		14.38200			0.0000	6,618,756.00	460	2,012
\$ / R	On	06/06/2016	Foreign Exchange Future			14.40570		14.39900			0.0000	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Future			14.40850		14.40190			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			14.41140		14.40470			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.41420		14.40760			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.42560		14.41890			0.0000	601,706,201.60	41,711	637,984
\$ / R	On	14/06/2016	Foreign Exchange Future			14.42840		14.42180			0.0000	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Future			14.44830		14.44170			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			14.45690		14.45020			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			14.46820		14.46170			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			14.47110		14.46460			0.0000	1,447,110.00	100	100
\$ / R	On	30/06/2016	Foreign Exchange Future			14.47400		14.46750			0.0000	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Future			14.48830		14.48180			0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Future			14.50830		14.50190			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			14.54830		14.54230			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.55130		14.54520			0.0000	0.00	0	2,110
\$ / R	On	11/08/2016	Foreign Exchange Future			14.59500		14.58890			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			14.60660		14.60050			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			14.61250		14.60630			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.63870		14.63260			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			14.64740		14.64130			0.0000	0.00	0	2,610
\$ / R	On	06/09/2016	Foreign Exchange Future			14.67080		14.66460			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.67660		14.67040			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			14.67950		14.67330			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			14.69120		14.68500			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.69700		14.69080			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.70870		14.70240			0.0000	54,995,829.30	3,739	168,264
\$ / R	On	28/09/2016	Foreign Exchange Future			14.73490		14.72860			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.81650		14.81010			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.91340		14.90620			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.96040		14.95280			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.97510		14.96730			0.0000	17,970,120.00	1,200	52,413
\$ / R	On	13/03/2017	Foreign Exchange Future			15.22420		15.21860			0.0000	304,484.00	20	5,147
\$ / R	On	19/06/2017	Foreign Exchange Future			15.49290		15.48850			0.0000	0.00	0	1,300
\$ / R	On	18/09/2017	Foreign Exchange Future			15.72470		15.71870			0.0000	0.00	0	0
Total \$ / R Future												694,991,466.40	48,064	885,307
\$ / R	On	21/04/2016	Foreign Exchange Option	14.54	Call			6.15670	0.000	19.60	0.0000	0.00	0	0
\$ / R	On	21/04/2016	Foreign Exchange Option	14.54	Put			271.85670	199.800	19.60	1.0000	0.00	0	0
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Call			1.27020	0.093	19.19	0.0022	0.00	0	0
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Put			436.97020	415.193	19.19	0.9978	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			0.03090	0.024	42.69	0.0002	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			2,530.03090	2,515.124	42.69	0.9998	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			0.86010	0.552	29.06	0.0037	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,379.46010	1,371.252	29.06	0.9963	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			0.13930	0.099	34.58	0.0006	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,008.73930	2,000.799	34.58	0.9994	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			0.05150	0.043	38.09	0.0003	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			2,408.65150	2,400.743	38.09	0.9997	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,481.42340	2,489.323	45.01	0.9999	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.02340	0.023	45.01	0.0001	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			784.68070	792.252	23.80	0.9800	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			3.28070	2.952	23.80	0.0200	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	14.40	Call			80.11050	76.574	18.54	0.3651	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	14.40	Put			198.71050	187.274	18.54	0.6349	0.00	0	1,000
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call			1.03920	0.869	27.58	0.0051	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put			1,496.73920	1,486.569	27.58	0.9949	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			0.29240	0.248	28.58	0.0015	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			1,944.59240	1,933.448	28.58	0.9985	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Call			19.19260	17.215	18.98	0.0785	0.00	0	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Put			757.79260	740.416	18.98	0.9215	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.42	Call			133.25350	132.058	17.63	0.4088	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.42	Put			261.85350	245.258	17.63	0.5912	0.00	0	1,000
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Call			32.97400	30.506	18.53	0.1288	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Put			611.57400	593.706	18.53	0.8712	0.00	0	18,400
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			0.54660	0.374	27.78	0.0017	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			2,405.74660	2,390.974	27.78	0.9983	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Call			28.49270	25.451	19.67	0.0965	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Put			816.89270	800.151	19.67	0.9035	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.44	Call			185.56380	179.642	17.70	0.4309	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.44	Put			310.36380	292.542	17.70	0.5691	0.00	0	1,000
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			14.02000	13.381	20.66	0.0485	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			1,208.82000	1,196.281	20.66	0.9515	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			254.85580	251.165	17.42	0.5409	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			219.65580	204.065	17.42	0.4591	0.00	0	8,403
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			6.68350	4.989	21.01	0.0188	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			1,661.28350	1,648.989	21.01	0.9812	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			10.00960	7.422	20.95	0.0254	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			1,664.50960	1,652.522	20.95	0.9746	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Call			229.05820	219.601	17.74	0.4440	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Put			350.15820	331.701	17.74	0.5560	0.00	0	1,000
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			1.77360	1.497	24.08	0.0052	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			2,612.87360	2,603.597	24.08	0.9948	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Call			317.04340	308.368	17.48	0.5508	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Put			254.74340	237.568	17.48	0.4492	0.00	0	15,000
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call			132.20930	122.003	18.56	0.2792	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put			589.90930	571.203	18.56	0.7208	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			26.06840	20.720	20.48	0.0603	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			1,380.36840	1,366.920	20.48	0.9397	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			43.02340	36.067	20.10	0.0966	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			1,173.92340	1,159.267	20.10	0.9034	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			62.25600	53.992	19.69	0.1316	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	23/05/2016	Foreign Exchange Option	15.36	Put		1,062.95600	1,048.392	19.69	0.8684	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Call		267.56980	255.547	17.81	0.4532	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Put		385.46980	366.947	17.81	0.5468	0.00	0	1,000
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call		90.79030	81.498	19.48	0.1806	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put		925.79030	909.898	19.48	0.8194	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call		7.23150	5.537	21.89	0.0160	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		2,336.63150	2,328.337	21.89	0.9840	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		2,571.52570	2,577.812	22.18	0.9980	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		0.92570	0.612	22.18	0.0020	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		921.13350	921.988	17.14	0.8842	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		50.53350	44.788	17.14	0.1158	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		21.11860	17.449	21.23	0.0453	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		1,780.51860	1,770.249	21.23	0.9547	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Call		387.40800	378.502	17.57	0.5577	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Put		298.20800	282.702	17.57	0.4423	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call		194.37460	184.349	18.65	0.3272	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put		632.37460	615.749	18.65	0.6728	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Call		299.47910	289.701	17.96	0.4602	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Put		417.47910	401.101	17.96	0.5398	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		2,203.02890	2,209.121	20.29	0.9904	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		4.02890	3.421	20.29	0.0096	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		97.84360	90.742	20.01	0.1711	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		1,148.84360	1,135.042	20.01	0.8289	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call		330.43210	322.428	18.14	0.4658	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put		448.53210	433.928	18.14	0.5342	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call		306.08260	298.141	18.36	0.4356	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put		501.38260	486.741	18.36	0.5644	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call		68.49960	62.835	20.74	0.1213	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put		1,443.79960	1,431.435	20.74	0.8787	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		1,162.49820	1,165.221	17.24	0.9061	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		44.89820	41.021	17.24	0.0939	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		1,153.64890	1,156.300	17.24	0.9041	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		46.04890	42.100	17.24	0.0959	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		1,144.82280	1,147.402	17.24	0.9020	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		47.22280	43.202	17.24	0.0980	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		2,264.22590	2,270.453	20.28	0.9877	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		5.32590	4.853	20.28	0.0123	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		1,527.79690	1,533.747	17.50	0.9552	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		18.89690	18.147	17.50	0.0448	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		1,442.22200	1,446.895	17.17	0.9477	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		23.32200	21.296	17.17	0.0523	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		1,258.62000	1,262.225	17.20	0.9173	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		39.72000	36.625	17.20	0.0827	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		1,178.52860	1,181.571	17.22	0.9002	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		49.62860	45.971	17.22	0.0998	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		1,169.74100	1,172.717	17.22	0.8981	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	13.30	Put			50.84100	47.117	17.22	0.1019	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,160.97570	1,163.886	17.22	0.8960	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			52.07570	48.286	17.22	0.1040	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			999.23560	1,000.779	17.25	0.8512	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			80.33560	75.179	17.25	0.1488	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			974.60050	975.913	17.26	0.8431	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			85.70050	80.313	17.26	0.1569	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			632.64780	629.504	17.56	0.6847	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			213.74780	203.904	17.56	0.3153	3,058,557.00	15,000	17,788
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			514.28610	509.821	17.77	0.6051	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			295.38610	284.221	17.77	0.3949	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			487.26290	482.518	17.82	0.5848	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			318.36290	306.918	17.82	0.4152	0.00	0	51,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			0.00000	392.819	18.01	0.5119	392,819.20	1,000	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			0.00000	397.219	18.01	0.4881	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			390.40790	383.671	18.03	0.5039	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			421.50790	408.071	18.03	0.4961	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			369.48900	362.585	18.14	0.4841	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			450.58900	436.985	18.14	0.5159	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			308.84520	301.571	18.46	0.4231	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			549.94520	535.971	18.46	0.5769	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			281.91900	274.550	18.63	0.3942	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			603.01900	588.951	18.63	0.6058	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			278.70450	271.329	18.65	0.3907	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			609.80450	595.729	18.65	0.6093	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			269.25440	261.861	18.71	0.3803	0.00	0	25,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			630.35440	616.261	18.71	0.6197	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			263.11400	255.714	18.75	0.3734	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			644.21400	630.114	18.75	0.6266	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			248.31460	240.908	18.85	0.3565	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			679.41460	665.308	18.85	0.6435	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			226.20210	218.824	19.02	0.3307	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			737.30210	723.224	19.02	0.6693	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			218.38610	211.032	19.08	0.3213	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			759.48610	745.432	19.08	0.6787	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			215.83730	208.490	19.10	0.3182	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			766.93730	752.891	19.10	0.6818	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			208.35340	201.037	19.16	0.3091	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			789.45340	775.436	19.16	0.6909	0.00	0	7,840
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			154.70230	147.807	19.66	0.2406	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			985.80230	972.207	19.66	0.7594	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			84.42190	78.780	20.65	0.1408	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			1,415.52190	1,403.180	20.65	0.8592	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			70.15090	65.163	20.95	0.1191	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			1,551.25090	1,539.563	20.95	0.8809	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			67.51670	62.632	21.00	0.1151	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	15.93	Put			1,578.61670	1,567.032	21.00	0.8849	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			61.74200	57.094	21.11	0.1061	0.00	0	650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			1,642.84200	1,631.494	21.11	0.8939	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			57.91690	53.437	21.19	0.1001	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			1,689.01690	1,677.837	21.19	0.8999	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			54.32720	50.011	21.28	0.0944	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,735.42720	1,724.411	21.28	0.9056	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			49.66870	45.577	21.39	0.0870	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,800.76870	1,789.977	21.39	0.9130	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			47.79640	43.799	21.44	0.0839	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,828.89640	1,818.199	21.44	0.9161	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			45.99460	42.089	21.49	0.0810	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,857.09460	1,846.489	21.49	0.9190	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			44.25980	40.447	21.54	0.0782	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,885.35980	1,874.847	21.54	0.9218	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			42.04930	38.356	21.60	0.0746	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			1,923.14930	1,912.756	21.60	0.9254	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			39.94960	36.373	21.67	0.0711	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,961.04960	1,950.773	21.67	0.9289	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			32.55460	29.422	21.93	0.0587	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			2,113.65460	2,103.822	21.93	0.9413	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			31.33000	28.277	21.98	0.0566	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,142.43000	2,132.676	21.98	0.9434	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			30.54020	27.538	22.02	0.0553	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			2,161.64020	2,151.938	22.02	0.9447	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			27.57820	24.774	22.15	0.0502	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			2,238.67820	2,229.174	22.15	0.9498	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			26.88400	24.129	22.18	0.0490	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			2,257.98400	2,248.529	22.18	0.9510	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			26.20820	23.501	22.21	0.0478	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			2,277.30820	2,267.901	22.21	0.9522	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			21.93960	19.545	22.44	0.0404	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,413.03960	2,403.945	22.44	0.9596	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			19.09150	16.922	22.62	0.0354	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			2,520.19150	2,511.322	22.62	0.9646	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			18.85240	16.702	22.64	0.0350	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,529.95240	2,521.102	22.64	0.9650	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			18.38330	16.271	22.67	0.0341	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			2,549.48330	2,540.671	22.67	0.9659	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			17.26270	15.244	22.76	0.0321	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			2,598.36270	2,589.644	22.76	0.9679	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			16.21240	14.284	22.84	0.0302	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			2,647.31240	2,638.684	22.84	0.9698	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			16.01050	14.099	22.85	0.0299	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,657.11050	2,648.499	22.85	0.9701	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			15.42040	13.561	22.90	0.0288	0.00	0	10,000

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	17.09	Put		2,686.52040	2,677.961	22.90	0.9712	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		6.76800	5.815	24.18	0.0129	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		3,377.86800	3,370.215	24.18	0.9871	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		5.36610	4.596	24.59	0.0103	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		3,586.46610	3,578.996	24.59	0.9897	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		4.97270	4.256	24.73	0.0096	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		3,656.07270	3,648.656	24.73	0.9904	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call		4.56200	3.901	24.88	0.0088	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put		3,735.66200	3,728.301	24.88	0.9912	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		4.46540	3.817	24.92	0.0086	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		3,755.56540	3,748.217	24.92	0.9914	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call		3.22550	2.750	25.52	0.0062	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put		4,064.32550	4,057.150	25.52	0.9938	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		2.85400	2.431	25.76	0.0055	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		4,183.95400	4,176.831	25.76	0.9945	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call		1.56060	1.411	26.15	0.0033	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put		4,582.66060	4,575.811	26.15	0.9967	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call		359.14840	352.309	18.26	0.4703	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put		477.34840	463.909	18.26	0.5297	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call		57.45510	53.102	21.29	0.0985	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put		1,725.65510	1,714.702	21.29	0.9015	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call		385.24360	379.949	18.33	0.4740	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put		503.54360	491.649	18.33	0.5260	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		215.10390	209.190	19.59	0.2926	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		934.90390	922.290	19.59	0.7074	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		44.89180	41.863	22.30	0.0723	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		2,234.69180	2,224.963	22.30	0.9277	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call		410.94130	406.311	18.40	0.4772	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put		529.24130	518.111	18.40	0.5228	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		52.41140	49.146	22.21	0.0810	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		2,210.71140	2,200.946	22.21	0.9190	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		34.35840	31.860	22.94	0.0545	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		2,612.65840	2,603.660	22.94	0.9455	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		2,667.02460	2,673.104	20.93	0.9893	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		5.32460	4.904	20.93	0.0107	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		1,066.66390	1,068.936	17.37	0.8318	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		104.96390	100.735	17.37	0.1682	0.00	0	150
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call		364.00820	358.989	18.69	0.4328	0.00	0	224
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put		619.40820	607.889	18.69	0.5672	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call		553.64910	550.720	18.03	0.5799	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put		376.14910	366.720	18.03	0.4201	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call		434.49870	430.230	18.41	0.4799	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put		552.69870	541.930	18.41	0.5201	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call		458.14970	454.124	18.45	0.4825	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put		576.24970	565.824	18.45	0.5175	0.00	0	12,000
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		109.80190	105.756	22.07	0.1337	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	26/07/2016	Foreign Exchange Option	16.60	Put			2,167.50190	2,157.456	22.07	0.8663	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			38.57500	36.626	25.31	0.0488	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,686.27500	3,678.325	25.31	0.9512	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			59.33890	56.507	23.49	0.0750	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,964.13890	2,955.207	23.49	0.9250	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,754.07900	2,760.129	19.49	0.9837	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			8.87900	8.829	19.49	0.0163	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,191.31840	1,193.139	17.41	0.8107	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			146.11840	141.839	17.41	0.1893	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			75.04570	71.778	22.96	0.0936	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,659.84570	2,650.478	22.96	0.9064	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,938.80410	1,943.275	17.82	0.9276	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			49.90410	48.275	17.82	0.0724	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			311.94310	305.583	20.11	0.3100	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,243.04310	1,230.583	20.11	0.6900	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			153.57300	148.455	21.93	0.1640	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			2,163.07300	2,151.855	21.93	0.8360	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			94.75860	90.852	23.14	0.1044	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,878.45860	2,868.352	23.14	0.8956	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			268.18450	261.837	20.69	0.2654	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,501.88450	1,489.337	20.69	0.7346	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			92.88660	89.005	23.62	0.0979	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,160.28660	3,150.305	23.62	0.9021	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			84.18480	80.599	24.18	0.0884	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,381.58480	3,371.900	24.18	0.9116	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,844.41700	2,850.366	18.19	0.9804	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			11.81700	11.666	18.19	0.0196	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,319.00360	1,319.047	17.55	0.7979	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			186.40360	180.347	17.55	0.2021	0.00	0	150
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			475.67870	468.544	19.38	0.4098	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			974.37870	961.144	19.38	0.5902	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,216.71120	1,215.257	17.58	0.7541	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			252.11120	244.457	17.58	0.2459	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			108.08720	103.832	23.57	0.1078	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,183.48720	3,173.032	23.57	0.8922	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			105.47480	101.302	23.71	0.1051	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,240.87480	3,230.502	23.71	0.8949	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,361.87970	1,361.502	17.50	0.7958	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			197.27970	190.702	17.50	0.2042	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,170.23800	1,168.240	17.64	0.7362	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			279.83800	271.640	17.64	0.2638	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			140.41750	135.396	22.80	0.1369	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,770.01750	2,758.796	22.80	0.8631	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			109.79790	105.488	23.65	0.1079	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,236.49790	3,225.988	23.65	0.8921	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,375.03810	1,374.472	17.55	0.7946	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			201.73810	194.972	17.55	0.2054	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			595.78100	588.282	19.07	0.4661	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			860.78100	847.082	19.07	0.5339	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			83.90450	80.469	25.75	0.0794	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,108.90450	4,099.269	25.75	0.9206	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,559.71780	1,559.978	17.46	0.8324	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			158.91780	152.978	17.46	0.1676	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,551.84540	1,552.052	17.46	0.8307	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			161.04540	155.052	17.46	0.1693	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,543.99330	1,544.146	17.46	0.8289	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			163.19330	157.146	17.46	0.1711	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			805.07110	798.788	18.41	0.5714	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			602.67110	590.088	18.41	0.4286	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			600.41330	592.705	19.14	0.4611	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			898.01330	884.005	19.14	0.5389	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,558.71180	1,558.746	17.44	0.8282	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			166.31180	160.046	17.44	0.1718	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,269.64820	1,267.556	17.60	0.7531	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			267.24820	258.856	17.60	0.2469	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			252.76570	245.918	21.61	0.2231	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			2,060.36570	2,047.218	21.61	0.7769	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			0.00000	752.287	18.54	0.5485	752,287.20	1,000	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			0.00000	643.587	18.54	0.4515	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			715.24790	708.149	18.66	0.5259	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			712.84790	699.449	18.66	0.4741	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			206.88130	200.633	22.10	0.1869	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,364.48130	2,351.933	22.10	0.8131	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			290.54550	283.312	21.27	0.2517	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,858.14550	1,844.612	21.27	0.7483	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			275.71300	268.621	21.40	0.2406	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,933.31300	1,919.921	21.40	0.7594	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			131.13340	126.286	23.32	0.1232	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,128.73340	3,117.586	23.32	0.8768	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			231.86750	225.275	21.82	0.2068	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,189.46750	2,176.575	21.82	0.7932	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			0.00000	220.092	21.87	0.2027	352,146.88	1,600	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			0.00000	2,211.392	21.87	0.7973	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			60.38740	57.704	26.59	0.0572	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,907.98740	4,899.003	26.59	0.9428	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			191.16220	185.156	22.29	0.1741	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,488.76220	2,476.456	22.29	0.8259	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			145.02830	139.868	22.99	0.1355	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,942.62830	2,931.168	22.99	0.8645	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,614.03360	1,614.466	17.41	0.8402	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			151.63360	145.766	17.41	0.1598	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,574.40560	1,574.548	17.43	0.8317	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			162.00560	155.848	17.43	0.1683	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,566.54740	1,566.638	17.43	0.8300	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			164.14740	157.938	17.43	0.1700	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,449.99730	1,448.540	17.55	0.7914	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			221.39730	213.640	17.55	0.2086	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			120.09720	115.646	24.48	0.1077	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,641.49720	3,630.746	24.48	0.8923	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			113.83190	109.579	24.84	0.1017	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,795.23190	3,784.679	24.84	0.8983	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,940.90390	2,947.149	16.74	0.9803	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			12.30390	12.249	16.74	0.0197	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			138.89850	134.191	25.50	0.1104	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,178.79850	4,167.691	25.50	0.8896	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,023.54720	3,029.817	15.97	0.9795	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			13.44720	13.317	15.97	0.0205	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,557.83900	1,555.225	17.58	0.7884	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			247.73900	238.725	17.58	0.2116	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			142.00050	137.197	25.32	0.1130	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,101.90050	4,090.697	25.32	0.8870	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			161.82050	155.959	25.99	0.1152	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,655.62050	4,642.559	25.99	0.8848	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,125.84790	3,131.014	15.77	0.9755	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			19.64790	17.614	15.77	0.0245	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,682.23810	1,679.933	17.65	0.7863	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			276.03810	266.533	17.65	0.2137	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,409.14870	2,411.551	16.61	0.9076	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			96.34870	91.151	16.61	0.0924	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,400.63710	2,402.988	16.62	0.9065	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			97.83710	92.588	16.62	0.0935	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,392.13980	2,394.441	16.63	0.9053	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			99.33980	94.041	16.63	0.0947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,868.83320	1,867.648	17.60	0.8087	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			251.53320	242.548	17.60	0.1913	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,150.02040	1,142.224	18.49	0.6139	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			682.72040	667.124	18.49	0.3861	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,906.43130	1,905.526	17.58	0.8160	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			218.90230	210.723	17.51	0.1721	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,406.71900	6,394.934	25.64	0.9433	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			30.19210	28.071	25.64	0.0254	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			8,072.89210	8,062.971	25.64	0.9746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,184.34970	3,191.497	15.11	0.9772	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			17.04970	16.397	15.11	0.0228	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			1,966.20230	1,965.823	17.51	0.8279	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			6,023.45200	6,011.098	25.64	0.9322	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			86.26400	81.857	25.64	0.0649	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			6,118.96400	6,106.757	25.64	0.9351	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,914.00560	1,913.153	17.58	0.8175	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			236.70560	228.053	17.58	0.1825	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			74.01900	70.034	25.64	0.0567	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,455.30970	5,442.013	25.64	0.9119	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			119.00820	113.610	25.64	0.0858	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,511.70820	5,498.510	25.64	0.9142	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			3.42680	3.046	25.64	0.0034	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,976.12680	11,967.946	25.64	0.9966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			90.75200	86.199	25.64	0.0678	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			5,128.41530	5,114.523	25.64	0.8978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			136.69940	130.831	25.64	0.0967	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,249.39940	5,235.731	25.64	0.9033	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			76.32880	72.262	25.64	0.0583	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,349.02880	6,337.162	25.64	0.9417	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			122.60970	117.113	25.64	0.0881	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,897.31500	4,882.980	25.64	0.8867	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			160.66350	154.218	25.64	0.1110	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,943.36350	4,929.118	25.64	0.8890	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			95.45830	90.755	25.64	0.0709	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,928.15830	5,915.655	25.64	0.9291	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			145.71530	139.623	25.64	0.1022	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,257.06770	4,241.528	25.44	0.8521	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			214.36490	206.824	25.64	0.1416	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,397.06490	4,381.724	25.64	0.8584	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			131.41070	125.679	25.64	0.0935	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,324.11070	5,310.579	25.64	0.9065	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			164.61500	158.080	25.64	0.1133	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,738.16620	3,722.001	24.34	0.8299	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			229.98240	222.122	25.22	0.1519	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			4,152.68240	4,137.022	25.22	0.8481	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			156.03700	149.699	25.64	0.1083	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,998.73700	4,984.598	25.64	0.8917	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			224.36770	216.628	25.44	0.1479	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put			3,320.22240	3,303.500	23.44	0.8075	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			282.84420	273.995	23.56	0.1893	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,375.54420	3,358.895	23.56	0.8107	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			204.40710	197.051	25.64	0.1360	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,487.10710	4,471.951	25.64	0.8640	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			255.46620	247.101	24.34	0.1701	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,405.61290	2,387.407	21.80	0.7299	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			334.60220	325.007	22.55	0.2236	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,877.30220	2,859.907	22.55	0.7764	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			225.36960	217.607	25.40	0.1486	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,238.06960	4,222.507	25.40	0.8514	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call			287.52240	278.600	23.44	0.1925	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,239.49010	2,221.014	21.53	0.7104	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	16.83	Call			434.57000	423.987	21.62	0.2826	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,297.27000	2,278.887	21.62	0.7174	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			258.05010	249.635	24.26	0.1719	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,700.75010	3,684.535	24.26	0.8281	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			412.91290	402.507	21.80	0.2701	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,004.63350	1,985.820	21.14	0.6797	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			489.89790	478.952	21.22	0.3137	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,052.59790	2,033.852	21.22	0.6863	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			313.96770	304.641	22.82	0.2107	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,036.66770	3,019.541	22.82	0.7893	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			446.79010	436.114	21.53	0.2896	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,640.75770	1,621.638	20.48	0.6230	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			560.47530	549.220	20.77	0.3519	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,793.17530	1,774.120	20.77	0.6481	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			421.08690	410.609	21.73	0.2749	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,363.78690	2,345.509	21.73	0.7251	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			501.93350	490.920	21.14	0.3203	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,280.39220	1,261.444	19.75	0.5532	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			726.14240	714.940	19.86	0.4364	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,328.84240	1,309.840	19.86	0.5636	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			459.41920	448.658	21.44	0.2967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,182.11920	2,163.558	21.44	0.7033	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			608.05770	596.738	20.48	0.3770	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,082.45290	1,063.999	19.35	0.5063	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			846.11380	835.442	19.36	0.4921	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,088.81380	1,070.342	19.36	0.5079	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			516.40650	505.324	21.04	0.3282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,949.10650	1,930.224	21.04	0.6718	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			747.69220	736.544	19.75	0.4468	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			905.38300	887.723	18.97	0.4580	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			933.92060	923.801	19.06	0.5301	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			946.62060	928.701	19.06	0.4699	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			660.04640	648.738	20.19	0.4036	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,492.74640	1,473.638	20.19	0.5964	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			849.75290	839.099	19.35	0.4937	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			749.93240	733.640	18.64	0.4092	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,054.75040	1,045.895	18.73	0.5784	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			787.45040	770.795	18.73	0.4216	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			780.00000	768.973	19.61	0.4620	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,212.70000	1,193.873	19.61	0.5380	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			962.68300	952.823	18.97	0.5420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			291.34460	281.529	17.66	0.2139	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,618.00180	1,614.880	17.75	0.7543	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			350.70180	339.780	17.75	0.2457	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			925.93280	915.761	19.08	0.5267	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			958.63280	940.661	19.08	0.4733	0.00	0	27,368

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		1,087.23240	1,078.740	18.64	0.5908	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		239.13130	230.426	17.58	0.1840	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		1,898.87730	1,897.915	17.58	0.8146	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		241.57730	232.815	17.58	0.1854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		1,009.91720	1,000.566	18.84	0.5609	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		842.61720	825.466	18.84	0.4391	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		1,758.64460	1,756.629	17.66	0.7861	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		948.11610	933.812	19.86	0.4721	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,429.51610	1,409.612	19.86	0.5279	7,348,309.44	5,213	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		935.18300	920.806	19.91	0.4669	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,456.58300	1,436.606	19.91	0.5331	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		619.43530	604.701	21.54	0.3299	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		2,400.83530	2,380.501	21.54	0.6701	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		407.39860	394.164	23.37	0.2251	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		3,618.79860	3,599.964	23.37	0.7749	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,066.41410	1,052.874	19.44	0.5174	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,207.81410	1,188.674	19.44	0.4826	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		360.77460	347.927	24.34	0.1982	820,063.94	2,357	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		4,142.17460	4,123.727	24.34	0.8018	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		335.08350	322.492	24.99	0.1830	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		4,496.48350	4,478.292	24.99	0.8170	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		671.28570	656.385	21.24	0.3536	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		2,202.68570	2,182.185	21.24	0.6464	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1,070.12990	1,056.613	19.43	0.5187	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,201.52990	1,182.413	19.43	0.4813	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		164.48220	155.858	25.62	0.0986	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		6,365.88220	6,351.658	25.62	0.9014	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		406.48230	393.258	23.38	0.2246	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		3,627.88230	3,609.058	23.38	0.7754	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		1,115.83840	1,102.645	19.28	0.5355	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		1,127.23840	1,108.445	19.28	0.4645	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1,073.86550	1,060.371	19.42	0.5201	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,195.26550	1,176.171	19.42	0.4799	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		1,321.68330	1,309.259	19.88	0.5394	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,353.18330	1,336.359	19.88	0.4606	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		1,317.87440	1,305.426	19.89	0.5382	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,359.37440	1,342.526	19.89	0.4618	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		1,325.49770	1,313.110	19.87	0.5406	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,346.99770	1,330.210	19.87	0.4594	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		1,020.09620	1,009.017	21.93	0.3989	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		2,691.39620	2,674.317	21.93	0.6011	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		1,024.72460	1,013.664	21.91	0.4005	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		2,676.02460	2,658.964	21.91	0.5995	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		1,022.40690	1,011.341	21.92	0.3997	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		2,683.70690	2,666.641	21.92	0.6003	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R Option											12,724,183.66	26,170	1,721,952
Total \$ / R											707,715,650.06	74,234	2,607,259
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			14.42560		14.41890			0.0000	0.00	0	982
\$ / R MAXI On	19/09/2016	Foreign Exchange Future			14.70870		14.70240			0.0000	147,087.00	10	168
\$ / R MAXI On	19/12/2016	Foreign Exchange Future			14.97510		14.96730			0.0000	119,800.80	8	29
\$ / R MAXI On	13/03/2017	Foreign Exchange Future			15.22420		15.21860			0.0000	0.00	0	3
Total \$ / R MAXI Future											266,887.80	18	1,182
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			104,927.63900	105,127.206	17.24	0.8665	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			7,037.63900	6,567.206	17.24	0.1335	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			104,086.59920	104,278.773	17.25	0.8640	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			7,196.59920	6,718.773	17.25	0.1360	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			103,248.43220	103,433.161	17.25	0.8615	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			7,358.43220	6,873.161	17.25	0.1385	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			59,691.16690	58,918.648	19.16	0.4590	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			90,451.16690	89,048.648	19.16	0.5410	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			60,393.51420	59,624.417	19.13	0.4632	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			89,153.51420	87,754.417	19.13	0.5368	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			60,041.33310	59,270.509	19.14	0.4611	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			89,801.33310	88,400.509	19.14	0.5389	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			92,997.40340	91,983.024	19.07	0.5284	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			95,267.40340	93,473.024	19.07	0.4716	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			92,600.08830	91,583.376	19.08	0.5267	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			95,870.08830	94,073.376	19.08	0.4733	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			92,204.48700	91,185.470	19.10	0.5250	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			96,474.48700	94,675.470	19.10	0.4750	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			240,083.53400	238,050.114	21.54	0.6701	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			61,746.41010	60,274.202	21.55	0.3290	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			240,886.41010	238,854.202	21.55	0.6710	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			62,141.43650	60,667.333	21.53	0.3308	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			239,281.43650	237,247.334	21.53	0.6692	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			61,943.53400	60,470.114	21.54	0.3299	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											266,887.80	18	1,182
£ / R	On	28/04/2016			20.48390		20.56680			0.0000	0.00	0	157
£ / R	On	31/05/2016			20.48850		20.57000			0.0000	0.00	0	123
£ / R	On	13/06/2016			20.67370		20.76240			0.0000	0.00	0	57,436
£ / R	On	08/09/2016			21.04180		21.13290			0.0000	0.00	0	0
£ / R	On	19/09/2016			21.08920		21.18040			0.0000	0.00	0	17,475
£ / R	On	19/12/2016			21.48830		21.57890			0.0000	0.00	0	5
£ / R	On	13/03/2017			21.86590		21.96100			0.0000	0.00	0	0
£ / R	On	25/04/2017			22.06270		22.16170			0.0000	0.00	0	73

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017	Foreign Exchange Future			22.27780		22.37560			0.0000	0.00	0	0
Total £ / R Future												0.00	0	75,269
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Call			1.67690	0.633	19.66	0.0037	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Put			1,474.87690	1,556.733	19.66	0.9963	0.00	0	0
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Call			101.18310	84.474	15.20	0.1594	0.00	0	0
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Put			1,101.18310	1,165.974	15.20	0.8406	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			585.48300	527.848	13.74	0.5780	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			313.08300	344.148	13.74	0.4220	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			579.87130	522.546	13.75	0.5743	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			317.47130	348.846	13.75	0.4257	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			574.29980	517.285	13.75	0.5706	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			321.89980	353.585	13.75	0.4294	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			10.95020	9.423	19.71	0.0172	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			3,548.55020	3,635.723	19.71	0.9828	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			6.57350	6.125	26.91	0.0089	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			5,744.17350	5,832.425	26.91	0.9911	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			460.20900	429.633	17.13	0.3150	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,597.30900	1,657.833	17.13	0.6850	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			67.36650	66.370	20.56	0.0603	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,784.46650	4,874.570	20.56	0.9397	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			817.44050	770.482	16.24	0.4904	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			884.54050	928.682	16.24	0.5096	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			465.24060	434.391	17.11	0.3178	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,582.34060	1,642.591	17.11	0.6822	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			462.71590	432.005	17.12	0.3164	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,589.81590	1,650.205	17.12	0.6836	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			351.46240	328.274	17.80	0.2431	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			2,161.06240	2,229.074	17.80	0.7569	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			349.64660	326.565	17.81	0.2420	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,169.24660	2,237.365	17.81	0.7580	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			347.84030	324.861	17.82	0.2410	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,177.44030	2,245.661	17.82	0.7590	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			1,234.28750	1,174.170	16.00	0.6263	0.00	0	850
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			563.88750	594.970	16.00	0.3737	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			3,343.25770	3,410.961	19.77	0.7655	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			206.01400	194.330	21.49	0.1141	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			5,567.11400	5,646.030	21.49	0.8859	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,931.49450	1,984.219	18.58	0.6063	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			867.32940	829.626	18.58	0.3927	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,938.42940	1,991.325	18.58	0.6073	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			766.11000	731.982	18.84	0.3559	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			2,197.21000	2,253.682	18.84	0.6441	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			462.15770	439.261	19.77	0.2345	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			180.95300	190.405	17.23	0.1206	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,336.37110	1,284.016	17.88	0.5390	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			1,167.47110	1,205.716	17.88	0.4610	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			873.49030	835.415	18.57	0.3948	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,924.59030	1,977.115	18.57	0.6052	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			870.39450	832.519	18.58	0.3937	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			4,505.93760	4,416.575	17.12	0.9551	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			57.03760	58.275	17.12	0.0449	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			3,349.85300	3,268.705	17.23	0.8794	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			971.25560	936.370	19.96	0.3663	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,750.25560	2,810.470	19.96	0.6337	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			968.68810	933.876	19.97	0.3656	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,757.68810	2,817.976	19.97	0.6344	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			966.12770	931.388	19.98	0.3648	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,765.12770	2,825.488	19.98	0.6352	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,102.89530	1,065.496	20.30	0.3797	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,921.19530	2,982.796	20.30	0.6203	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			1,644.40000	1,742.200		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			1,654.40000	1,752.200		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			1,664.40000	1,762.200		1.0000	0.00	0	0
Total £ / R Option												0.00	0	46,282
Total £ / R												0.00	0	121,551
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13194		0.13216			0.0000	527.78	4	4,800
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13497		0.13521			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13794		0.13816			0.0000	6,758.96	49	5,682
Total ¥ / R Future												7,286.74	53	11,630
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			21.40410	21.356	16.28	0.0593	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			457.44890	433.606	16.44	0.6058	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			241.04890	239.106	16.44	0.3942	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,217.37000	2,195.575	18.09	0.9962	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.97000	1.075	18.09	0.0038	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,237.80410	1,215.856	16.28	0.9407	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,534.73160	2,511.321	16.63	0.9754	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			13.83160	13.921	16.63	0.0246	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,605.39980	1,581.027	16.07	0.8829	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			84.49980	83.627	16.07	0.1171	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			870.71370	844.034	16.50	0.6580	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			349.81370	346.634	16.50	0.3420	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00090	0.001	27.48	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,184.50090	27,206.201	27.48	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00050	0.000	27.48	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,184.50050	28,206.200	27.48	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00030	0.000	27.48	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,184.50030	29,206.200	27.48	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												7,286.74	53	11,630
€ / R	On	26/04/2016	Foreign Exchange Future			16.12390		16.18290			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			16.13040		16.18710			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			16.13360		16.18920			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			16.23050		16.29150			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			16.23780		16.29890			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			16.25260		16.31370			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			16.30070		16.36190			0.0000	3,504,650.50	215	79,718
€ / R	On	19/09/2016	Foreign Exchange Future			16.67470		16.73710			0.0000	3,334,940.00	200	7,847
€ / R	On	19/12/2016	Foreign Exchange Future			17.03600		17.09720			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			17.38230		17.44520			0.0000	0.00	0	2,500
Total € / R Future												6,839,590.50	415	101,533
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			0.19090	0.172	38.31	0.0009	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			2,387.29090	2,446.272	38.31	0.9991	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			7.64420	6.636	24.12	0.0319	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			990.54420	1,046.236	24.12	0.9681	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			0.29980	0.205	30.59	0.0010	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			2,381.09980	2,436.605	30.59	0.9990	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			13.06690	9.682	22.78	0.0234	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			2,401.56690	2,459.182	22.78	0.9766	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			15.41190	11.619	22.72	0.0269	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			2,396.51190	2,453.819	22.72	0.9731	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			566.43650	588.636	44.76	0.3804	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			1,442.73650	1,526.036	44.76	0.6196	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			681.42810	630.957	17.94	0.6343	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			279.52810	290.257	17.94	0.3657	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			103.95780	88.543	20.55	0.1407	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			851.53800	797.121	17.76	0.7219	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			189.63800	196.421	17.76	0.2781	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			11.30260	10.069	24.33	0.0188	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			3,499.40260	3,559.369	24.33	0.9812	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			357.46210	321.530	18.70	0.4032	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			244.35670	216.053	19.29	0.2964	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			882.45670	915.353	19.29	0.7036	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,175.94250	2,113.229	19.14	0.9731	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			14.04250	12.529	19.14	0.0269	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,206.70620	1,146.451	17.48	0.8516	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			88.12210	89.256	17.49	0.1531	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,532.05780	1,577.843	20.55	0.8593	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,190.02210	1,129.956	17.49	0.8469	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	15.24	Put			84.80620	85.751	17.48	0.1484	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,198.35270	1,138.190	17.49	0.8493	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			86.45270	87.490	17.49	0.1507	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			625.56210	650.830	18.70	0.5968	0.00	0	7,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,974.62040	1,923.075	18.79	0.8338	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			177.52040	188.375	18.79	0.1662	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,966.52830	1,915.032	18.79	0.8324	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			179.42830	190.332	18.79	0.1676	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,958.45150	1,907.004	18.79	0.8310	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			181.35150	192.304	18.79	0.1690	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,140.80880	1,099.011	19.57	0.5370	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,043.60880	1,063.011	19.57	0.4630	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,426.35460	1,383.477	19.07	0.6265	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			729.15460	747.477	19.07	0.3735	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,184.45860	1,142.501	19.49	0.5517	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			987.25860	1,006.501	19.49	0.4483	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,037.90120	1,057.291	19.57	0.4615	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			257.68160	236.941	26.06	0.1406	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			5,060.48160	5,100.941	26.06	0.8594	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,136.52600	1,094.746	19.58	0.5356	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,049.32600	1,068.746	19.58	0.4644	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			312.33200	289.845	23.91	0.1766	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,015.13200	4,053.845	23.91	0.8234	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,145.10120	1,103.291	19.57	0.5385	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			896.66600	858.087	20.98	0.3928	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,161.46600	2,185.787	20.98	0.6072	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			901.85340	863.197	20.96	0.3947	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,146.65340	2,170.897	20.96	0.6053	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			899.25850	860.638	20.97	0.3937	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,154.05850	2,178.338	20.97	0.6063	0.00	0	0
Total € / R Option												0.00	0	41,222
Total € / R												6,839,590.50	415	142,755
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.18800		11.23030			0.0000	0.00	0	7,644
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.35950		11.40280			0.0000	0.00	0	1,430
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.52320		11.56530			0.0000	0.00	0	380
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.67790		11.72170			0.0000	350,337.00	30	4,186
Total AU\$ / R Future												350,337.00	30	13,640
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			9.35960	9.525	15.19	0.0362	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,159.24870	1,117.098	15.30	0.9654	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			8.94870	9.098	15.30	0.0346	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,149.45180	1,107.309	15.25	0.9646	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			9.15180	9.309	15.25	0.0354	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,139.65960	1,097.524	15.19	0.9638	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			77.17400	81.841	15.84	0.1340	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,271.25580	1,232.766	15.83	0.8641	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			78.45580	83.266	15.83	0.1359	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,288.71150	1,249.983	15.85	0.8679	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			75.91150	80.483	15.85	0.1321	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,279.97400	1,241.341	15.84	0.8660	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,116.72650	1,082.131	15.39	0.7506	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			221.42650	228.931	15.39	0.2494	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,109.32300	1,074.806	15.38	0.7483	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			224.02300	231.606	15.38	0.2517	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,124.14980	1,089.482	15.40	0.7529	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			218.84980	226.282	15.40	0.2471	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			601.73890	575.169	15.70	0.4700	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			820.03890	837.269	15.70	0.5300	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			598.05220	571.583	15.71	0.4678	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			826.35220	843.683	15.71	0.5322	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			594.38700	568.018	15.73	0.4656	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			832.68700	850.118	15.73	0.5344	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												350,337.00	30	13,640
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.34930		11.38660			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.57230		11.61090			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			589.18160	558.186	14.71	0.7875	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			72.58160	78.886	14.71	0.2125	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			581.40800	550.548	14.71	0.7827	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			74.80800	81.248	14.71	0.2173	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			573.68420	542.963	14.72	0.7778	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			77.08420	83.663	14.72	0.2222	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			222.61650	211.079	16.86	0.2851	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			991.71650	1,018.779	16.86	0.7149	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			220.54480	209.092	16.88	0.2828	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			999.64480	1,026.792	16.88	0.7172	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			218.49330	207.123	16.90	0.2806	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			1,007.59330	1,034.823	16.90	0.7194	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Future			14.86090		14.96130			0.0000	0.00	0	6,429
CHF / R	On	19/09/2016	Foreign Exchange Future			15.22370		15.32800			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 CHF / R Future												0.00	0	6,429
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			766.66730	686.432	18.38	0.6896	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			195.36730	215.532	18.38	0.3104	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			759.84570	679.886	18.38	0.6861	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			198.54570	218.986	18.38	0.3139	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			753.05920	673.375	18.39	0.6825	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			201.75920	222.475	18.39	0.3175	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			415.63760	379.940	22.24	0.2968	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,687.63760	1,756.240	22.24	0.7032	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			413.56070	378.007	22.26	0.2956	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,695.56070	1,764.307	22.26	0.7044	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			411.49870	376.089	22.27	0.2943	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,703.49870	1,772.389	22.27	0.7057	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,429
CNH / R	On	13/06/2016	Foreign Exchange Future			2.21920		2.22000			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.25030		2.25130			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			571.87880	553.368	17.92	0.4853	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			671.87880	661.368	17.92	0.5147	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			665.69210	647.211	17.83	0.5379	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			565.69210	555.211	17.83	0.4621	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			617.49680	598.969	17.87	0.5115	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			617.49680	606.969	17.87	0.4885	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,447.47660	2,442.501	19.69	0.7284	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			440.51510	425.833	19.76	0.2619	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,527.51510	2,522.833	19.76	0.7381	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			421.38280	407.001	19.82	0.2524	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,608.38280	2,604.001	19.82	0.7476	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			460.47660	445.501	19.69	0.2716	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			2.19170		2.20530			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.24270		2.25750			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			247.86940	272.745	19.24	0.2678	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			1,449.16720	1,333.657	19.17	0.7742	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			196.16720	216.657	19.17	0.2258	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			1,373.95190	1,260.576	19.21	0.7536	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			220.95190	243.576	19.21	0.2464	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			1,300.86940	1,189.745	19.24	0.7322	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			718.59200	657.766	21.22	0.3453	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			2,043.59200	2,130.766	21.22	0.6547	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			691.47290	632.289	21.29	0.3348	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,116.47290	2,205.289	21.29	0.6652	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			665.32200	607.751	21.36	0.3245	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,190.32200	2,280.751	21.36	0.6755	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			1.86050		1.85970			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.89740		1.89670			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.93100		1.93040			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.96220		1.96200			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			44.61350	40.419	21.74	0.0624	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			2,647.61350	2,635.419	21.74	0.9376	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			40.60170	36.661	21.89	0.0571	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			2,743.60170	2,731.661	21.89	0.9429	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			36.96750	33.269	22.05	0.0522	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			2,839.96750	2,828.269	22.05	0.9478	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			320.64800	313.330	21.00	0.2256	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,553.64800	2,539.330	21.00	0.7744	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			306.41870	299.279	21.12	0.2167	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,639.41870	2,625.279	21.12	0.7833	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			292.88240	285.924	21.24	0.2083	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,725.88240	2,711.924	21.24	0.7917	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			619.62290	606.908	20.50	0.3170	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,515.62290	2,496.908	20.50	0.6830	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			600.08860	587.587	20.61	0.3083	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,596.08860	2,577.587	20.61	0.6917	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			581.27540	569.000	20.72	0.2999	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,677.27540	2,659.000	20.72	0.7001	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			854.49980	836.953	20.32	0.3611	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,634.49980	2,614.953	20.32	0.6389	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			832.30390	814.659	20.42	0.3530	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,712.30390	2,692.659	20.42	0.6470	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			810.80490	792.996	20.51	0.3451	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,790.80490	2,770.995	20.51	0.6549	0.00	0	0
Total HK\$/R Option												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 HK\$/R												0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.14120		0.14130			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14100		0.14120			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14060		0.14180			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			0.06800		0.06740			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06130		0.06110			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05750		0.05740			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			9.97680		10.06240			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.12840		10.21400			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.27360		10.35920			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			1,063.91850	981.293	16.83	0.9475	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			11.51850	14.493	16.83	0.0525	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,083.39950	1,000.393	16.90	0.9505	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			10.99950	13.593	16.90	0.0495	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,073.65560	990.727	16.84	0.9493	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			11.25560	13.927	16.84	0.0507	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			908.54500	841.856	17.01	0.7514	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			154.54500	173.456	17.01	0.2486	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			900.99490	834.539	17.00	0.7484	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			156.99490	176.139	17.00	0.2516	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			893.47400	827.253	16.99	0.7454	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			159.47400	178.853	16.99	0.2546	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			399.14530	365.566	17.83	0.3808	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			889.94530	941.966	17.83	0.6192	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			396.22520	362.834	17.85	0.3785	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			897.02520	949.234	17.85	0.6215	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			393.32670	360.126	17.86	0.3763	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			904.12670	956.526	17.86	0.6237	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			1.35360		1.34990			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.36790		1.36410			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.38150		1.37760			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/03/2017	Foreign Exchange Future			1.39080		1.38700			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			299.00000	336.000		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			199.00000	236.000		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			99.00000	136.000		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			559.00000	521.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			359.00000	321.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			459.00000	421.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			324.00000	285.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			424.00000	385.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			224.00000	185.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			330.00000	292.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			430.00000	392.000		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			530.00000	492.000		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			1.13000		1.13480			0.0000	5,650.00	5	10,596
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.13370		1.13840			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.13760		1.14230			0.0000	0.00	0	0
Total QUANTO € / \$ Future												5,650.00	5	10,596
Total QUANTO € / \$												5,650.00	5	10,596
RAIN	On	13/06/2016	Foreign Exchange Future			25,471.97000		25,522.33000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			25,976.73000		26,029.10000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			10.69070		10.73390			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			10.88350		10.93040			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 SGD / R Future												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			611.15200	573.780	15.55	0.7993	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			67.25200	73.080	15.55	0.2007	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			603.28870	566.026	15.55	0.7946	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			69.38870	75.326	15.55	0.2054	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			595.43830	558.322	15.56	0.7898	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			71.53830	77.622	15.56	0.2102	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			237.29210	220.813	17.54	0.3002	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			926.89210	957.313	17.54	0.6998	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			235.01900	218.662	17.56	0.2978	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			934.61900	965.162	17.56	0.7022	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			232.77020	216.532	17.58	0.2954	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			942.37020	973.032	17.58	0.7046	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			5.03860		5.05010			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.01670		5.02920			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			314.37750	302.609	15.10	0.8454	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			24.27750	24.009	15.10	0.1546	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			306.09320	294.319	15.10	0.8367	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			25.99320	25.719	15.10	0.1633	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			297.90080	286.121	15.09	0.8276	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			27.80080	27.521	15.09	0.1724	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			112.23110	103.861	15.38	0.3339	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			343.03110	347.161	15.38	0.6661	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			109.38030	101.266	15.41	0.3273	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			350.18030	354.566	15.41	0.6727	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			115.14370	106.517	15.35	0.3406	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			335.94370	339.817	15.35	0.6594	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			1.49080		1.49510			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.41780		1.42200			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									702,461,218.44	48,585	1,118,167
Total Options									12,724,183.66	26,170	1,809,456
Grand Total:									715,185,402.10	74,755	2,927,623