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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/05/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 03/05/2016 Foreign Exchange Future			14.53000		14.17960			0.0000	267,352,000.00	18,400	0
\$ / R On 04/05/2016 Foreign Exchange Future			14.60250		14.17960			0.0000	0.00	0	733
\$ / R On 06/05/2016 Foreign Exchange Future			14.60250		14.18250			0.0000	0.00	0	0
\$ / R On 09/05/2016 Foreign Exchange Future			14.61130		14.19110			0.0000	0.00	0	0
\$ / R On 10/05/2016 Foreign Exchange Future			14.61420		14.19390			0.0000	0.00	0	825
\$ / R On 13/05/2016 Foreign Exchange Future			14.62310		14.20250			0.0000	0.00	0	616
\$ / R On 16/05/2016 Foreign Exchange Future			14.63210		14.21110			0.0000	1,463,210.00	100	1,780
\$ / R On 17/05/2016 Foreign Exchange Future			14.63510		14.21400			0.0000	1,463,510.00	100	0
\$ / R On 18/05/2016 Foreign Exchange Future			14.63810		14.21680			0.0000	0.00	0	0
\$ / R On 19/05/2016 Foreign Exchange Future			14.64110		14.21970			0.0000	0.00	0	0
\$ / R On 20/05/2016 Foreign Exchange Future			14.64410		14.22260			0.0000	0.00	0	4,700
\$ / R On 23/05/2016 Foreign Exchange Future			14.65310		14.23120			0.0000	0.00	0	0
\$ / R On 24/05/2016 Foreign Exchange Future			14.65610		14.23400			0.0000	0.00	0	0
\$ / R On 25/05/2016 Foreign Exchange Future			14.65910		14.23690			0.0000	0.00	0	285
\$ / R On 27/05/2016 Foreign Exchange Future			14.66510		14.24260			0.0000	0.00	0	1,000
\$ / R On 30/05/2016 Foreign Exchange Future			14.67410		14.25120			0.0000	0.00	0	930
\$ / R On 31/05/2016 Foreign Exchange Future			14.67710		14.25410			0.0000	1,174,168.00	80	1,667
\$ / R On 01/06/2016 Foreign Exchange Future			14.68010		14.61560			0.0000	0.00	0	0
\$ / R On 06/06/2016 Foreign Exchange Future			14.69510		14.27130			0.0000	0.00	0	0
\$ / R On 07/06/2016 Foreign Exchange Future			14.69800		14.27410			0.0000	0.00	0	0
\$ / R On 08/06/2016 Foreign Exchange Future			14.70100		14.27700			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/06/2016	Foreign Exchange Future			14.70400		14.27980			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.71590		14.29130			0.0000	1,398,569,704.20	95,038	599,996
\$ / R	On	14/06/2016	Foreign Exchange Future			14.71880		14.29410			0.0000	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Future			14.72180		14.29700			0.0000	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Future			14.73960		14.31410			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			14.74850		14.32260			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			14.76040		14.33400			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			14.76340		14.33690			0.0000	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Future			14.76640		14.33980			0.0000	989,348.80	67	67
\$ / R	On	05/07/2016	Foreign Exchange Future			14.78120		14.35400			0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Future			14.80200		14.37400			0.0000	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Future			14.81080		14.82230			0.0000	5,479,996.00	370	370
\$ / R	On	26/07/2016	Foreign Exchange Future			14.84340		14.41410			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.84640		14.41690			0.0000	0.00	0	2,110
\$ / R	On	28/07/2016	Foreign Exchange Future			14.84930		14.41980			0.0000	0.00	0	265
\$ / R	On	11/08/2016	Foreign Exchange Future			14.89110		14.46030			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			14.90320		14.47200			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			14.90920		14.47790			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.93640		14.50420			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			14.94540		14.51300			0.0000	0.00	0	2,610
\$ / R	On	06/09/2016	Foreign Exchange Future			14.96960		14.53640			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.97560		14.54230			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			14.97860		14.54520			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			14.99070		14.55690			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.99670		14.56270			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.00880		14.57450			0.0000	42,970,194.40	2,863	183,194
\$ / R	On	28/09/2016	Foreign Exchange Future			15.03590		14.60080			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.12040		14.68280			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.22090		14.77900			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.26990		14.82550			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.28520		14.84010			0.0000	15,285,200.00	1,000	59,771
\$ / R	On	13/03/2017	Foreign Exchange Future			15.54620		15.08710			0.0000	0.00	0	4,747
\$ / R	On	19/06/2017	Foreign Exchange Future			15.82240		15.35940			0.0000	3,560,040.00	225	1,300
\$ / R	On	18/09/2017	Foreign Exchange Future			16.04090		15.59140			0.0000	0.00	0	0
Total \$ / R Future												1,738,307,371.40	118,243	867,845
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Call			1.49460	0.000	22.05	0.0000	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Put			851.89460	500.000	22.05	1.0000	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.42	Call			28.14940	110.000	22.05	1.0000	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.42	Put			268.54940	0.000	22.05	0.0000	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Call			3.66210	0.000	22.05	0.0000	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Put			694.06210	340.000	22.05	1.0000	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			0.03700	0.010	67.60	0.0001	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			2,520.43700	2,097.510	67.60	0.9999	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Call			3.56150	13.270	26.12	0.0846	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Put			911.06150	500.770	26.12	0.9154	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	09/05/2016	Foreign Exchange Option	14.55	Call		46.16130	175.458	19.14	0.5728	0.00	0	2,500
\$ / R	On	09/05/2016	Foreign Exchange Option	14.55	Put		405.06130	114.158	19.14	0.4272	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call		132.76400	379.664	20.05	0.8015	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put		218.86400	45.464	20.05	0.1985	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	14.44	Call		79.01410	259.244	19.56	0.6759	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.44	Put		325.11410	85.044	19.56	0.3241	0.00	0	1,000
\$ / R	On	10/05/2016	Foreign Exchange Option	14.48	Call		0.00000	232.433	19.44	0.6391	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.48	Put		0.00000	98.233	19.44	0.3609	392,932.00	4,000	2,000
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call		2.82050	4.522	22.08	0.0268	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put		1,318.92050	900.322	22.08	0.9732	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call		1.72020	3.336	24.72	0.0158	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put		1,779.22020	1,360.236	24.72	0.9842	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call		2.74090	5.104	23.07	0.0219	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put		1,781.64090	1,363.005	23.07	0.9781	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Call		123.19180	304.242	18.03	0.6400	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Put		369.19180	129.141	18.03	0.3600	0.00	0	1,000
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call		0.66380	0.880	27.68	0.0037	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put		2,736.66380	2,315.780	27.68	0.9963	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Call		195.49090	434.035	17.76	0.7598	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Put		258.69090	75.935	17.76	0.2402	0.00	0	15,000
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call		55.82900	151.729	18.77	0.3936	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put		639.02900	313.629	18.77	0.6064	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call		5.94070	17.229	21.36	0.0619	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put		1,486.24070	1,076.129	21.36	0.9381	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call		10.62510	33.501	20.52	0.1091	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put		1,268.02510	869.401	20.52	0.8909	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call		19.12710	55.829	19.77	0.1598	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put		1,147.92710	762.729	19.77	0.8402	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Call		159.59370	346.942	17.87	0.6192	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Put		405.59370	170.842	17.87	0.3808	0.00	0	1,000
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call		34.48350	91.735	19.42	0.2308	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put		997.58350	632.635	19.42	0.7692	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		5.78930	14.031	21.36	0.0436	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		1,893.18930	1,478.931	21.36	0.9564	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Call		268.05970	520.636	17.75	0.7433	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Put		275.45970	105.536	17.75	0.2567	0.00	0	1,000
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call		2.18440	4.640	23.12	0.0153	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		2,459.58440	2,039.540	23.12	0.9847	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		2,442.86360	2,865.173	24.94	0.9997	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		0.26360	0.073	24.94	0.0003	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		783.27110	1,177.446	18.94	0.9581	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		40.67110	12.346	18.94	0.0419	0.00	0	150
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Call		263.89340	507.402	17.41	0.7203	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Put		302.69340	123.302	17.41	0.2797	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Call		191.07200	381.647	17.64	0.6075	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Put		436.97200	204.547	17.64	0.3925	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			108.37770	230.312	18.18	0.4336	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			674.27770	373.212	18.18	0.5664	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Call			0.00000	295.395	17.89	0.5101	10,870,528.64	36,800	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Put			0.00000	295.295	17.89	0.4899	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Call			0.00000	372.491	17.74	0.5912	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Put			0.00000	222.391	17.74	0.4088	0.00	0	18,400
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			47.21890	101.858	19.64	0.2102	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,225.91890	856.758	19.64	0.7898	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,073.04720	2,495.697	21.52	0.9979	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			1.74720	0.597	21.52	0.0021	0.00	0	1,000
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call			225.05390	418.454	17.82	0.5981	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put			470.95390	240.454	17.82	0.4019	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			205.78090	383.006	17.98	0.5597	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			528.78090	282.006	17.98	0.4403	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			30.94990	66.800	20.46	0.1422	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			1,533.94990	1,145.800	20.46	0.8578	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,025.29220	1,423.068	17.00	0.9710	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			35.49220	9.068	17.00	0.0290	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,016.39030	1,413.421	17.00	0.9700	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			36.59030	9.421	17.00	0.0300	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,007.51590	1,403.785	17.01	0.9690	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			37.71590	9.785	17.01	0.0310	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,134.46030	2,557.325	21.88	0.9958	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			3.16030	1.426	21.88	0.0042	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,393.36860	1,811.397	18.57	0.9836	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			12.06860	5.497	18.57	0.0164	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,307.84490	1,722.406	18.18	0.9806	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			16.54490	6.506	18.18	0.0194	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,033.49990	1,428.359	17.09	0.9636	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			42.19990	12.459	17.09	0.0364	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			838.96370	1,212.072	17.19	0.9315	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			77.66370	26.172	17.19	0.0685	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,122.77030	1,525.415	17.30	0.9716	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			31.47030	9.515	17.30	0.0284	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,042.31260	1,437.937	17.09	0.9647	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			41.01260	12.037	17.09	0.0353	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			393.96290	658.779	17.62	0.7370	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			302.66290	142.879	17.62	0.2630	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,024.71400	1,418.794	17.10	0.9625	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			43.41400	12.894	17.10	0.0375	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			863.37350	1,239.784	17.18	0.9366	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			72.07350	23.884	17.18	0.0634	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			283.83560	497.269	17.87	0.6310	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			442.53560	231.369	17.87	0.3690	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			505.55370	807.280	17.42	0.8115	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			214.25370	91.380	17.42	0.1885	0.00	0	50,071

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call			447.41720	731.007	17.52	0.7757	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put			256.11720	115.107	17.52	0.2243	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			213.62280	383.578	18.08	0.5371	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			582.32280	327.678	18.08	0.4629	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			368.98670	624.256	17.67	0.7167	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			327.68670	158.356	17.67	0.2833	0.00	0	51,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			291.44650	509.152	17.85	0.6398	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			430.14650	223.252	17.85	0.3602	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			188.53040	342.140	18.22	0.4971	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			647.23040	376.240	18.22	0.5029	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Call			0.00000	491.396	17.88	0.6266	245,698.05	500	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Put			0.00000	235.496	17.88	0.3734	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			265.53830	468.364	17.92	0.6088	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			474.23830	252.464	17.92	0.3912	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			163.77960	301.290	18.44	0.4539	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			722.47960	435.390	18.44	0.5461	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call			202.12460	364.206	18.12	0.5192	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put			610.82460	348.306	18.12	0.4808	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			191.18190	346.465	18.20	0.5015	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			639.88190	370.565	18.20	0.4985	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			138.01570	257.755	18.70	0.4045	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			816.71570	511.855	18.70	0.5955	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			180.77130	329.432	18.29	0.4839	0.00	0	25,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			669.47130	393.532	18.29	0.5161	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			175.76090	321.179	18.33	0.4753	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			684.46090	405.279	18.33	0.5247	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			91.58420	176.858	19.31	0.3020	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,050.28420	710.958	19.31	0.6980	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			146.15500	271.628	18.61	0.4206	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			784.85500	485.728	18.61	0.5794	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			140.01020	261.165	18.68	0.4085	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			808.71020	505.265	18.68	0.5915	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			31.89610	67.209	20.73	0.1343	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			1,670.59610	1,281.309	20.73	0.8657	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			132.18840	247.756	18.76	0.3926	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			840.88840	531.856	18.76	0.6074	0.00	0	7,840
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call			114.25310	216.829	18.98	0.3545	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put			922.95310	600.929	18.98	0.6455	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			23.78440	52.450	21.08	0.1080	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,832.48440	1,436.550	21.08	0.8920	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			43.28440	87.262	20.36	0.1682	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			1,501.98440	1,121.362	20.36	0.8318	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			33.57500	70.206	20.67	0.1395	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			1,642.27500	1,254.306	20.67	0.8605	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			18.94800	42.905	21.29	0.0906	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,957.64800	1,557.005	21.29	0.9094	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			28.28200	60.692	20.87	0.1228	0.00	0	650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			1,736.98200	1,344.792	20.87	0.8772	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			25.94060	56.423	20.97	0.1152	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			1,784.64060	1,390.523	20.97	0.8848	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			15.60500	35.942	21.43	0.0776	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			2,064.30500	1,660.041	21.43	0.9224	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			21.05000	47.224	21.21	0.0985	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,899.75000	1,501.324	21.21	0.9015	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			19.97280	45.016	21.25	0.0945	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,928.67280	1,529.116	21.25	0.9055	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			10.73220	25.529	21.71	0.0573	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			2,269.43220	1,859.629	21.71	0.9427	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			17.97360	40.889	21.33	0.0869	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,986.67360	1,584.989	21.33	0.9131	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			16.74910	38.339	21.38	0.0821	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			2,025.44910	1,622.439	21.38	0.9179	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			8.64920	20.955	21.87	0.0481	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			2,387.34920	1,975.055	21.87	0.9519	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			11.73740	27.707	21.65	0.0617	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			2,220.43740	1,811.807	21.65	0.9383	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			11.12370	26.380	21.69	0.0590	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,249.82370	1,840.480	21.69	0.9410	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			5.39990	13.612	22.22	0.0325	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,644.09990	2,227.712	22.22	0.9675	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			9.29550	22.384	21.82	0.0510	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			2,347.99550	1,936.484	21.82	0.9490	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			8.96650	21.658	21.85	0.0495	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			2,367.66650	1,955.758	21.85	0.9505	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			4.33940	11.141	22.38	0.0271	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			2,763.03940	2,345.241	22.38	0.9729	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			6.71500	16.620	22.06	0.0390	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,525.41500	2,110.720	22.06	0.9610	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			5.49900	13.841	22.21	0.0330	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			2,634.19900	2,217.941	22.21	0.9670	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			2.93020	3.645	23.72	0.0095	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			3,501.63020	3,077.745	23.72	0.9905	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			5.20680	13.166	22.25	0.0316	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			2,663.90680	2,247.266	22.25	0.9684	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			4.75360	12.112	22.32	0.0293	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			2,713.45360	2,296.212	22.32	0.9707	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			2.72300	2.815	25.10	0.0071	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			3,861.42300	3,436.915	25.10	0.9929	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			4.26080	10.956	22.40	0.0267	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,772.96080	2,355.056	22.40	0.9733	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			4.03390	10.420	22.44	0.0255	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			2,802.73390	2,384.520	22.44	0.9745	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		2.57160	2.145	26.83	0.0052	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		4,311.27160	3,886.245	26.83	0.9948	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		2.79820	3.121	24.53	0.0080	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		3,711.49820	3,287.220	24.53	0.9920	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		2.76130	2.972	24.80	0.0076	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		3,781.46130	3,357.072	24.80	0.9924	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call		1.31700	1.756	28.37	0.0042	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put		4,710.01700	4,285.856	28.37	0.9958	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		2.71400	2.778	25.18	0.0070	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		3,881.41400	3,456.878	25.18	0.9930	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call		2.60250	2.294	26.37	0.0057	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put		4,191.30250	3,766.395	26.37	0.9943	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call		257.79260	453.077	18.01	0.5912	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put		503.69260	274.277	18.01	0.4088	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call		25.82470	56.239	21.09	0.1133	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put		1,821.72470	1,427.439	21.09	0.8867	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call		240.66420	422.712	18.13	0.5610	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put		553.66420	310.912	18.13	0.4390	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call		287.56290	484.393	18.12	0.5862	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put		533.46290	304.793	18.12	0.4138	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call		23.10270	45.193	22.09	0.0832	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put		2,310.50270	1,906.693	22.09	0.9168	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		22.21400	43.540	22.14	0.0805	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		2,339.61400	1,935.040	22.14	0.9195	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		146.65270	256.282	19.31	0.3631	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		994.05270	677.782	19.31	0.6369	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		16.86980	32.249	22.80	0.0589	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		2,722.86980	2,311.849	22.80	0.9411	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		936.69440	1,304.249	17.50	0.9093	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		102.69440	43.849	17.50	0.0907	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call		316.06740	514.189	18.23	0.5824	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put		562.06740	333.789	18.23	0.4176	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		28.01470	52.476	22.05	0.0916	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		2,314.01470	1,912.076	22.05	0.9084	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		2,537.96590	2,962.211	22.19	0.9956	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		3.96590	1.811	22.19	0.0044	0.00	0	250
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call		275.66350	450.087	18.42	0.5306	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put		658.76350	406.687	18.42	0.4694	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call		445.50150	696.403	17.99	0.6891	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put		395.70150	220.003	17.99	0.3109	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call		341.42680	540.712	18.25	0.5795	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put		587.42680	359.512	18.25	0.4205	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call		365.45030	565.547	18.25	0.5772	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put		611.45030	383.547	18.25	0.4228	0.00	0	12,000
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call		0.00000	485.363	18.54	0.5135	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put		0.00000	494.563	18.54	0.4865	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	Call		74.52610	117.981	21.71	0.1534	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		2,260.42610	1,874.581	21.71	0.8466	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		22.30280	33.306	24.57	0.0479	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		3,798.20280	3,379.906	24.57	0.9521	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		49.00490	77.201	22.61	0.1044	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		2,762.10490	2,360.801	22.61	0.8956	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		38.33900	59.326	23.14	0.0821	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		3,071.43900	2,662.926	23.14	0.9179	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		2,626.38710	3,051.536	20.86	0.9902	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		9.48710	5.136	20.86	0.0098	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,064.58920	1,424.092	17.49	0.8788	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		147.68920	77.692	17.49	0.1212	0.00	0	150
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call		378.43130	563.950	18.43	0.5386	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put		738.63130	494.650	18.43	0.4614	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		1,808.31000	2,219.070	18.51	0.9546	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		48.01000	27.970	18.51	0.0454	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		243.70210	358.689	19.64	0.3628	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		1,303.40210	987.589	19.64	0.6372	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		111.87670	167.557	21.54	0.1879	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put		2,249.87670	1,874.357	21.54	0.8121	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call		66.31500	98.852	22.77	0.1164	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put		2,978.41500	2,579.652	22.77	0.8836	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call		207.52060	302.366	20.20	0.3078	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put		1,569.62060	1,233.166	20.20	0.6922	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		1,192.96390	1,546.251	17.50	0.8595	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		188.76390	109.851	17.50	0.1405	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		68.21860	94.759	23.15	0.1072	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		3,264.01860	2,858.359	23.15	0.8928	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		61.43000	81.652	23.50	0.0936	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		3,487.23000	3,075.252	23.50	0.9064	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		2,716.86640	3,144.120	19.37	0.9869	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		12.66640	7.720	19.37	0.0131	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call		391.90240	552.392	18.91	0.4735	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put		1,018.90240	746.992	18.91	0.5265	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		78.45970	106.454	23.13	0.1138	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		3,342.05970	2,936.854	23.13	0.8862	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		1,236.32720	1,588.600	17.42	0.8556	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		199.92720	119.000	17.42	0.1444	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		1,093.53230	1,427.913	17.50	0.8195	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		257.13230	158.313	17.50	0.1805	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		80.54120	110.436	23.04	0.1177	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		3,284.14120	2,880.836	23.04	0.8823	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		1,048.30630	1,374.849	17.55	0.8030	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		286.00630	179.249	17.55	0.1970	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		104.48980	149.813	22.40	0.1535	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put		2,862.18980	2,474.213	22.40	0.8465	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			82.99810	112.077	23.12	0.1177	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,337.79810	2,933.477	23.12	0.8823	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,249.53100	1,601.210	17.46	0.8538	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			204.33100	122.610	17.46	0.1462	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			504.66650	691.258	18.61	0.5320	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			897.76650	650.558	18.61	0.4680	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			62.87570	79.538	25.01	0.0819	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			4,215.97570	3,798.838	25.01	0.9181	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,432.59520	1,802.958	17.51	0.8825	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			159.89520	96.258	17.51	0.1175	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,424.79150	1,794.310	17.51	0.8812	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			162.09150	97.610	17.51	0.1188	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,417.01180	1,785.676	17.51	0.8798	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			164.31180	98.976	17.51	0.1202	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,146.67870	1,480.413	17.50	0.8157	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			272.17870	171.613	17.50	0.1843	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			700.15510	940.409	18.04	0.6426	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			625.65510	431.608	18.04	0.3574	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			616.85700	834.199	18.29	0.5951	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			742.35700	525.399	18.29	0.4049	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			510.02700	693.614	18.67	0.5250	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			935.52700	684.814	18.67	0.4750	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,431.93590	1,800.073	17.45	0.8788	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			167.43590	101.273	17.45	0.1212	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			218.53460	305.062	20.93	0.2733	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			2,004.03460	1,656.262	20.93	0.7267	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			198.93960	279.498	21.19	0.2534	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			2,134.43960	1,780.699	21.19	0.7466	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			656.95460	886.022	18.16	0.6188	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			682.45460	477.222	18.16	0.3812	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			176.80520	248.793	21.45	0.2296	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			2,302.30520	1,939.993	21.45	0.7704	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			160.25120	225.714	21.68	0.2111	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,445.75120	2,076.914	21.68	0.7889	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			231.27690	321.573	20.77	0.2859	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,926.77690	1,582.773	20.77	0.7141	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			110.14110	154.108	22.58	0.1510	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,035.64110	2,645.308	22.58	0.8490	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			101.18790	137.208	22.86	0.1360	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,226.68790	2,828.408	22.86	0.8640	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			181.23250	254.948	21.40	0.2344	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,266.73250	1,906.148	21.40	0.7656	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,439.70270	1,808.679	17.46	0.8802	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			165.20270	99.879	17.46	0.1198	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			40.54360	65.611	26.77	0.0646	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			5,016.04360	4,606.811	26.77	0.9354	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	17.00	Call			147.16330	207.399	21.88	0.1962	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,572.66330	2,198.599	21.88	0.8038	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,486.74550	1,860.628	17.47	0.8882	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			152.24550	91.828	17.47	0.1118	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,447.49090	1,817.300	17.46	0.8815	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			162.99090	98.500	17.46	0.1185	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			87.99360	111.596	24.11	0.1072	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,897.19360	3,485.696	24.11	0.8928	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,815.45090	3,245.909	18.14	0.9844	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			14.65090	10.009	18.14	0.0156	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,325.09730	1,675.431	17.45	0.8474	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			224.29730	139.531	17.45	0.1526	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			93.05500	118.546	23.75	0.1141	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,742.25500	3,332.647	23.75	0.8859	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			111.42000	140.509	24.60	0.1189	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,198.62000	3,790.109	24.60	0.8811	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			108.86090	137.085	24.77	0.1159	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,276.06090	3,866.685	24.77	0.8841	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,898.34500	3,331.825	17.30	0.9832	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			15.54500	11.425	17.30	0.0168	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,433.13190	1,780.851	17.36	0.8415	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			250.33190	160.451	17.36	0.1585	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,558.00360	1,902.411	17.26	0.8374	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			279.00360	181.511	17.26	0.1626	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			127.72620	163.378	25.44	0.1223	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,748.72620	4,342.478	25.44	0.8777	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,994.46450	3,433.956	16.56	0.9819	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			15.46450	13.056	16.56	0.0181	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,279.79470	2,678.707	15.88	0.9428	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			94.29470	48.806	15.88	0.0572	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,271.33070	2,669.662	15.89	0.9419	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			95.83070	49.761	15.89	0.0581	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,262.88420	2,660.629	15.91	0.9410	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			97.38420	50.729	15.91	0.0590	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,773.02700	2,133.875	17.23	0.8600	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			242.92700	158.675	17.23	0.1400	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			1,743.30890	2,102.324	17.28	0.8544	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			253.20890	167.124	17.28	0.1456	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,496.02900	1,833.879	17.57	0.8037	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			22.09050	14.090	16.19	0.0188	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			220.84900	140.740	17.11	0.1279	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,787.99490	2,149.760	17.20	0.8627	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			237.89490	154.560	17.20	0.1373	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			54.29540	81.492	25.80	0.0645	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,514.19540	6,096.292	25.80	0.9355	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,062.19050	3,499.290	16.19	0.9812	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	23.01	Put		8,190.48510	7,757.479	25.80	0.9710	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		1.94880	3.506	25.80	0.0038	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		12,101.84880	11,658.306	25.80	0.9962	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		67.67120	100.234	25.80	0.0770	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		6,127.57120	5,715.034	25.80	0.9230	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		1,840.94900	2,205.940	17.11	0.8721	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		6,223.96300	5,810.004	25.80	0.9263	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		56.12880	84.077	25.80	0.0662	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		6,456.02880	6,038.877	25.80	0.9338	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		93.65220	135.989	25.80	0.0997	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		5,553.55220	5,150.789	25.80	0.9003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		20.58510	32.679	25.80	0.0290	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		5,610.58580	5,206.743	25.80	0.9028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		71.46990	105.511	25.80	0.0804	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		6,031.36990	5,620.311	25.80	0.9196	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		112.83540	161.955	25.80	0.1154	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		5,222.73540	4,826.755	25.80	0.8846	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		64.06300	95.204	25.80	0.0737	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		5,345.22000	4,946.621	25.80	0.8907	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		100.92900	145.877	25.80	0.1057	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		5,420.82900	5,020.677	25.80	0.8943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		128.70270	183.206	25.80	0.1278	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		4,988.60270	4,598.006	25.80	0.8722	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		90.68580	131.943	25.80	0.0972	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		5,035.27310	4,643.563	25.80	0.8748	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		121.48280	173.560	25.80	0.1222	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		5,091.38280	4,698.360	25.80	0.8778	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		184.69740	226.925	24.79	0.1569	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		4,344.59740	3,941.725	24.79	0.8431	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		105.32000	151.821	25.80	0.1093	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		4,480.99890	4,083.644	25.09	0.8490	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		162.54750	213.760	25.29	0.1473	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		4,572.44750	4,178.560	25.29	0.8527	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		216.91610	261.929	23.69	0.1823	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		3,826.81610	3,426.729	23.69	0.8177	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		125.37310	178.763	25.80	0.1252	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		4,244.67420	3,838.020	24.57	0.8385	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		186.58300	228.044	24.75	0.1578	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		4,326.48300	3,922.844	24.75	0.8422	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		244.95000	298.339	22.78	0.2080	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		3,404.85000	3,013.139	22.78	0.7920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		171.09890	218.844	25.09	0.1510	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		3,460.74670	3,067.797	22.90	0.7958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		219.16870	264.849	23.61	0.1843	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		3,789.06870	3,389.649	23.61	0.8157	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		352.21310	451.016	21.39	0.2989	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,472.11310	2,125.816	21.39	0.7011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			194.77420	233.220	24.57	0.1615	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,953.39410	2,585.713	22.13	0.7536	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			268.21920	336.215	22.37	0.2314	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			3,118.11920	2,741.015	22.37	0.7686	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			382.79830	490.135	21.12	0.3208	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,302.69830	1,964.935	21.12	0.6792	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			240.84670	292.997	22.90	0.2042	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,361.64760	2,020.815	21.21	0.6871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			359.57750	460.448	21.32	0.3042	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,429.47750	2,085.248	21.32	0.6958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			432.89570	553.739	20.73	0.3552	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			2,062.79570	1,738.539	20.73	0.6448	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			283.49410	360.913	22.13	0.2464	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			2,111.83240	1,784.787	20.81	0.6522	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			394.23960	504.729	21.03	0.3288	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,244.13960	1,909.530	21.03	0.6712	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			531.03920	674.726	20.04	0.4177	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,690.93920	1,389.526	20.04	0.5823	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			371.74760	476.016	21.21	0.3129	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,846.37810	1,534.715	20.33	0.6101	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			446.10750	570.082	20.63	0.3639	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			2,006.00750	1,684.882	20.63	0.6361	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			660.67930	838.115	19.34	0.4943	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,320.57930	1,052.915	19.34	0.5057	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			421.93240	539.987	20.81	0.3478	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,370.45590	1,097.500	19.43	0.5170	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			579.09960	734.958	19.74	0.4471	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,538.99960	1,249.758	19.74	0.5529	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			755.74660	957.154	18.95	0.5447	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			1,115.64660	871.954	18.95	0.4553	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			486.47810	619.915	20.33	0.3899	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			1,122.20670	877.682	18.96	0.4570	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			690.63600	875.830	19.20	0.5108	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,250.53600	990.630	19.20	0.4892	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			862.71140	1,089.039	18.61	0.5957	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			932.61140	713.839	18.61	0.4043	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			640.55590	812.700	19.43	0.4830	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			975.47490	750.559	18.69	0.4168	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			827.97980	1,046.423	18.72	0.5797	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			987.87980	761.223	18.72	0.4203	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			982.25990	1,231.721	18.28	0.6460	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			772.15990	576.521	18.28	0.3540	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			752.30670	952.882	18.96	0.5430	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			810.76410	609.392	18.36	0.3667	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			907.60600	1,143.247	18.48	0.6153	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			867.50600	658.047	18.48	0.3847	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,634.49500	1,986.690	17.47	0.8327	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			294.39500	201.490	17.47	0.1673	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			835.57490	1,055.759	18.69	0.5832	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			355.92900	248.678	17.57	0.1963	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,043.07990	1,303.311	18.13	0.6695	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			702.97990	518.111	18.13	0.3305	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,780.50360	2,141.808	17.22	0.8613	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			240.40360	156.608	17.22	0.1387	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			950.86410	1,194.592	18.36	0.6333	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			969.45010	1,184.969	19.08	0.5622	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,242.35010	998.769	19.08	0.4378	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			856.88310	1,051.224	19.51	0.5144	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,469.78310	1,205.024	19.51	0.4856	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			844.62870	1,036.508	19.56	0.5090	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,497.52870	1,230.308	19.56	0.4910	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			597.05650	733.393	20.86	0.3864	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			2,259.95650	1,937.193	20.86	0.6136	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			548.74600	676.030	21.19	0.3607	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,461.64600	2,129.830	21.19	0.6393	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			356.61810	430.288	22.91	0.2437	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,699.51810	3,314.088	22.91	0.7563	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			355.78380	429.006	22.92	0.2430	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,708.68380	3,322.806	22.92	0.7570	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			314.18260	372.024	23.76	0.2119	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			4,227.08260	3,825.824	23.76	0.7881	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			290.90150	342.813	24.41	0.1948	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,583.80150	4,176.613	24.41	0.8052	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			976.55970	1,193.349	19.05	0.5651	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,229.45970	987.149	19.05	0.4349	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			972.99790	1,189.151	19.06	0.5637	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,235.89790	992.951	19.06	0.4363	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			134.11200	181.813	25.80	0.1113	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,467.01200	6,055.613	25.80	0.8887	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,016.68050	1,240.545	18.91	0.5812	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			1,159.58050	924.345	18.91	0.4188	0.00	0	90
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,223.76700	1,446.055	19.37	0.5792	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,374.36700	1,133.654	19.37	0.4208	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,220.08810	1,441.900	19.38	0.5780	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,380.68810	1,139.500	19.38	0.4220	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,216.42140	1,437.766	19.39	0.5767	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,387.02140	1,145.366	19.39	0.4233	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			942.34110	1,085.976	21.42	0.4234	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,730.94110	2,425.076	21.42	0.5766	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			940.14350	1,083.420	21.43	0.4226	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,738.74350	2,432.520	21.43	0.5774	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	18/09/2017	Foreign Exchange Option	17.37	Call			944.53850	1,088.533	21.41	0.4242	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,723.13850	2,417.633	21.41	0.5758	0.00	0	0
Total \$ / R Option												11,509,158.69	41,300	1,753,394
Total \$ / R												1,749,816,530.09	159,543	2,621,239
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.71590		14.29130			0.0000	721,079.10	49	927
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.00880		14.57450			0.0000	450,264.00	30	336
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.28520		14.84010			0.0000	45,855.60	3	25
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.54620		15.08710			0.0000	0.00	0	54
Total \$ / R MAXI Future												1,217,198.70	82	1,342
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			91,310.57500	129,569.693	17.15	0.9459	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			6,180.57500	1,979.693	17.15	0.0541	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			90,473.47120	128,633.499	17.16	0.9444	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			6,343.47120	2,043.500	17.16	0.0556	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			89,639.61190	127,698.990	17.16	0.9429	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			6,509.61190	2,108.990	17.16	0.0571	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			50,679.32100	68,942.182	18.68	0.5227	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			94,229.32100	69,062.182	18.68	0.4773	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			51,328.09630	69,795.196	18.66	0.5273	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			92,878.09630	67,915.196	18.66	0.4727	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			51,002.69880	69,361.434	18.67	0.5250	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			93,552.69880	68,481.434	18.67	0.4750	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			83,206.49200	104,871.663	18.65	0.5815	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			98,196.49200	75,351.663	18.65	0.4185	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			82,829.26730	104,413.137	18.67	0.5797	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			98,819.26730	75,893.137	18.67	0.4203	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			82,454.24550	103,956.520	18.68	0.5780	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			99,444.24550	76,436.520	18.68	0.4220	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			246,164.60090	212,983.044	21.19	0.6393	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			54,691.71150	67,385.730	21.20	0.3597	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			246,981.71150	213,765.730	21.20	0.6403	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			55,058.74200	67,821.779	21.18	0.3617	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			245,348.74200	212,201.779	21.18	0.6383	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			54,874.60090	67,603.044	21.19	0.3607	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,217,198.70	82	1,342
£ / R	On	31/05/2016	Foreign Exchange Future			21.35740		20.75910			0.0000	726,151.60	34	123
£ / R	On	13/06/2016	Foreign Exchange Future			21.41510		20.92630			0.0000	39,146,802.80	1,828	56,708
£ / R	On	08/09/2016	Foreign Exchange Future			21.80090		21.30120			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			21.85110		21.35050			0.0000	2,185,110.00	100	24,275
£ / R	On	19/12/2016	Foreign Exchange Future			22.26820		21.75460			0.0000	0.00	0	5
£ / R	On	13/03/2017	Foreign Exchange Future			22.66520		22.13310			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	25/04/2017	Foreign Exchange Future			22.87310		22.33010			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			23.08860		22.55230			0.0000	0.00	0	0
Total £ / R Future												42,058,064.40	1,962	81,184
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Call			86.18350	241.639	14.22	0.4084	0.00	0	0
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Put			897.08350	454.239	14.22	0.5916	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			639.85380	1,014.355	13.88	0.8347	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			203.55380	89.255	13.88	0.1653	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			633.35600	1,006.227	13.88	0.8320	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			207.05600	91.127	13.88	0.1680	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			626.89540	998.130	13.89	0.8292	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			210.59540	93.030	13.89	0.1708	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			6.58830	10.638	18.45	0.0221	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			3,380.28830	2,895.538	18.45	0.9779	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			4.19660	4.148	25.49	0.0071	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			5,577.89660	5,089.048	25.49	0.9929	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			444.27160	629.051	16.20	0.4309	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,413.07160	1,098.151	16.20	0.5691	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			46.10920	64.883	18.37	0.0653	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,594.90920	4,113.983	18.37	0.9347	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			825.11650	1,132.813	15.69	0.6358	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			723.91650	531.913	15.69	0.3642	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			449.56840	636.477	16.19	0.4346	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,398.36840	1,085.577	16.19	0.5654	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			446.91030	632.758	16.19	0.4328	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,405.71030	1,091.858	16.19	0.5672	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			335.17740	473.637	16.95	0.3323	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,974.67740	1,612.537	16.95	0.6677	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			333.32920	471.127	16.96	0.3309	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,982.82920	1,620.027	16.96	0.6691	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			331.49120	468.629	16.96	0.3295	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,990.99120	1,627.529	16.96	0.6705	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			1,271.47420	1,640.946	15.30	0.7636	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			430.97420	299.846	15.30	0.2364	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			5,377.89310	4,916.510	20.70	0.8593	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			853.23920	1,071.678	17.64	0.4795	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,748.63920	1,453.478	17.64	0.5205	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			749.52110	944.719	17.89	0.4366	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			2,004.92110	1,686.519	17.89	0.5634	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			3,152.86240	2,765.293	19.03	0.7074	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,335.25070	1,641.977	16.83	0.6410	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			990.65070	783.777	16.83	0.3590	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			859.47370	1,079.184	17.62	0.4819	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,734.87370	1,440.984	17.62	0.5181	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			192.49310	244.710	20.70	0.1407	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,741.75090	1,447.225	17.63	0.5193	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	17.13	Call			4,676.05030	5,184.524	18.81	0.9665	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			51.45030	46.324	18.81	0.0335	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			3,477.31470	3,955.234	16.96	0.9306	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			132.71470	97.034	16.96	0.0694	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			447.46240	573.493	19.03	0.2926	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			856.35090	1,075.425	17.63	0.4807	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			945.94370	1,142.262	18.94	0.4302	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,552.84370	2,217.062	18.94	0.5698	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			943.36850	1,139.153	18.94	0.4293	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,560.26850	2,223.953	18.94	0.5707	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			940.80880	1,136.052	18.95	0.4284	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,567.70880	2,230.852	18.95	0.5716	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,072.01030	1,276.672	19.24	0.4391	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,721.91030	2,383.572	19.24	0.5609	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			1,467.70000	931.400		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			1,477.70000	941.400		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			1,487.70000	951.400		1.0000	0.00	0	0
Total £ / R Option												0.00	0	45,432
Total £ / R												42,058,064.40	1,962	126,616
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13864		0.13362			0.0000	1,525.00	11	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14186		0.13671			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14499		0.13970			0.0000	0.00	0	5,961
Total ¥ / R Future												1,525.00	11	11,908
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			8.29310	1.050	16.57	0.0043	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			521.90810	901.361	15.69	0.8942	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			160.30810	37.761	15.69	0.1058	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,361.81760	2,863.625	18.91	0.9999	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.21760	0.025	18.91	0.0001	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,369.89310	1,864.650	16.57	0.9957	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,680.45890	3,189.576	17.04	0.9933	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			9.75890	3.376	17.04	0.0067	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,736.11840	2,210.227	16.03	0.9592	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			65.41840	24.027	16.03	0.0408	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			964.18080	1,328.170	16.15	0.8227	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			293.48080	141.970	16.15	0.1773	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00080	0.001	27.11	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,029.80080	26,500.801	27.11	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00040	0.000	27.11	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,029.80040	27,500.800	27.11	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00030	0.000	27.11	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,029.80030	28,500.800	27.11	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												1,525.00	11	11,908
€ / R	On	25/05/2016	Foreign Exchange Future			16.89240		16.30960			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			16.90000		16.31670			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			16.91520		16.33110			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			16.97010		16.38260			0.0000	29,799,495.60	1,756	72,568
€ / R	On	19/09/2016	Foreign Exchange Future			17.36370		16.76180			0.0000	0.00	0	8,656
€ / R	On	19/12/2016	Foreign Exchange Future			17.74400		17.12680			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			18.10900		17.47080			0.0000	0.00	0	2,500
Total € / R Future												29,799,495.60	1,756	95,166
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			4.32250	9.357	21.19	0.0282	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			2,374.72250	1,796.957	21.19	0.9718	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			5.96660	12.871	21.34	0.0357	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			2,369.26660	1,792.871	21.34	0.9643	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			94.65520	240.143	19.16	0.3909	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			953.55520	514.943	19.16	0.6091	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			832.75840	1,317.709	18.19	0.9044	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			150.15840	47.609	18.19	0.0956	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			654.46640	1,095.398	18.40	0.8476	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			74.92010	168.664	20.19	0.2535	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,482.32010	988.564	20.19	0.7465	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,184.60900	1,724.603	17.83	0.9647	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			62.00900	14.503	17.83	0.0353	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,193.22810	1,734.170	17.82	0.9656	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			6.65370	13.102	23.65	0.0263	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			3,474.05370	2,893.002	23.65	0.9737	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			317.81770	613.395	18.78	0.6380	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			565.21770	273.295	18.78	0.3620	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,190.91320	2,774.445	23.08	0.9904	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			822.72410	446.788	19.01	0.4983	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			231.86640	85.298	18.40	0.1524	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			205.32410	416.888	19.01	0.5017	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			8.31320	4.345	23.08	0.0096	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,201.87110	1,743.994	17.87	0.9660	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			59.27110	13.894	17.87	0.0340	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			60.62810	14.070	17.82	0.0344	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,957.91940	2,492.827	18.87	0.9095	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			156.11940	89.127	18.87	0.0905	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			699.08740	999.031	19.02	0.5945	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			937.28740	635.331	19.02	0.4055	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,974.59670	2,510.746	18.88	0.9113	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			152.79670	87.046	18.88	0.0887	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
€ / R	On	19/09/2016		Foreign Exchange Option	14.95	Call		1,966.25230	2,501.782	18.87	0.9104	0.00	0	0
€ / R	On	19/09/2016		Foreign Exchange Option	14.95	Put		154.45230	88.082	18.87	0.0896	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	16.90	Call		1,149.83510	1,499.175	18.66	0.6566	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	16.90	Put		923.03510	655.174	18.66	0.3434	0.00	0	2,961
€ / R	On	19/12/2016		Foreign Exchange Option	16.99	Call		1,109.26390	1,449.602	18.73	0.6430	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	16.99	Put		972.46390	695.602	18.73	0.3570	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	21.90	Call		220.91020	261.288	24.20	0.1588	0.00	0	2,961
€ / R	On	19/12/2016		Foreign Exchange Option	17.01	Put		983.62040	704.768	18.75	0.3601	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	20.80	Call		273.11990	351.991	22.54	0.2123	0.00	0	2,912
€ / R	On	19/12/2016		Foreign Exchange Option	21.90	Put		4,994.11020	4,417.288	24.20	0.8412	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	16.40	Call		1,399.52840	1,814.164	18.56	0.7285	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	16.40	Put		672.72840	470.164	18.56	0.2715	0.00	0	2,912
€ / R	On	19/12/2016		Foreign Exchange Option	20.80	Put		3,946.31990	3,407.990	22.54	0.7877	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	17.00	Call		1,104.83430	1,444.179	18.74	0.6415	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	17.00	Put		978.03430	700.179	18.74	0.3585	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	17.01	Call		1,100.42040	1,438.768	18.75	0.6399	0.00	0	0
€ / R	On	13/03/2017		Foreign Exchange Option	18.69	Call		853.84630	1,086.073	19.96	0.4689	0.00	0	0
€ / R	On	13/03/2017		Foreign Exchange Option	18.69	Put		2,073.04630	1,667.073	19.96	0.5311	0.00	0	0
€ / R	On	13/03/2017		Foreign Exchange Option	18.70	Call		851.23500	1,082.724	19.97	0.4678	0.00	0	0
€ / R	On	13/03/2017		Foreign Exchange Option	18.70	Put		2,080.43500	1,673.724	19.97	0.5322	0.00	0	0
€ / R	On	13/03/2017		Foreign Exchange Option	18.71	Call		848.63910	1,079.379	19.98	0.4667	0.00	0	0
€ / R	On	13/03/2017		Foreign Exchange Option	18.71	Put		2,087.83910	1,680.379	19.98	0.5333	0.00	0	0
Total € / R Option											0.00	0	41,922	
Total € / R											29,799,495.60	1,756	137,088	
AU\$ / R	On	13/06/2016		Foreign Exchange Future			11.02900	10.87770		0.0000	45,748,292.00	4,148	7,644	
AU\$ / R	On	19/09/2016		Foreign Exchange Future			11.20790	11.04930		0.0000	280,197.50	25	1,459	
AU\$ / R	On	19/12/2016		Foreign Exchange Future			11.37890	11.21360		0.0000	0.00	0	380	
AU\$ / R	On	13/03/2017		Foreign Exchange Future			11.54330	11.36930		0.0000	0.00	0	4,348	
Total AU\$ / R Future											46,028,489.50	4,173	13,831	
AU\$ / R	On	13/06/2016		Foreign Exchange Option	10.09	Put		20.96300	10.944	15.87	0.0446	0.00	0	0
AU\$ / R	On	13/06/2016		Foreign Exchange Option	10.10	Call		799.43660	940.418	15.86	0.9537	0.00	0	0
AU\$ / R	On	13/06/2016		Foreign Exchange Option	10.10	Put		21.73660	11.418	15.86	0.0463	0.00	0	0
AU\$ / R	On	13/06/2016		Foreign Exchange Option	10.08	Call		817.91340	959.487	15.88	0.9571	0.00	0	0
AU\$ / R	On	13/06/2016		Foreign Exchange Option	10.08	Put		20.21340	10.487	15.88	0.0429	0.00	0	0
AU\$ / R	On	13/06/2016		Foreign Exchange Option	10.09	Call		808.66300	949.944	15.87	0.9554	0.00	0	0
AU\$ / R	On	19/09/2016		Foreign Exchange Option	10.21	Put		120.32260	99.030	16.08	0.1613	0.00	0	0
AU\$ / R	On	19/09/2016		Foreign Exchange Option	10.19	Call		975.65610	1,113.613	16.10	0.8432	0.00	0	0
AU\$ / R	On	19/09/2016		Foreign Exchange Option	10.19	Put		116.35610	95.713	16.10	0.1568	0.00	0	0
AU\$ / R	On	19/09/2016		Foreign Exchange Option	10.20	Call		967.62530	1,105.260	16.09	0.8410	0.00	0	0
AU\$ / R	On	19/09/2016		Foreign Exchange Option	10.20	Put		118.32530	97.360	16.09	0.1590	0.00	0	0
AU\$ / R	On	19/09/2016		Foreign Exchange Option	10.21	Call		959.62260	1,096.930	16.08	0.8387	0.00	0	0
AU\$ / R	On	19/12/2016		Foreign Exchange Option	10.68	Call		839.07100	964.561	15.63	0.7167	0.00	0	0
AU\$ / R	On	19/12/2016		Foreign Exchange Option	10.68	Put		305.47100	265.660	15.63	0.2833	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	19/12/2016	Foreign Exchange Option	10.66	Call			851.56800	978.623	15.65	0.7216	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			297.96800	259.723	15.65	0.2784	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			845.30300	971.581	15.64	0.7191	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			301.70300	262.681	15.64	0.2809	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			443.52590	514.735	16.20	0.4361	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			1,034.22590	931.435	16.20	0.5639	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			449.13660	521.181	16.17	0.4403	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			1,019.83660	917.881	16.17	0.5597	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			446.31980	517.946	16.18	0.4382	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			1,027.01980	924.646	16.18	0.5618	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												46,028,489.50	4,173	13,831
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.59500		11.41170			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.82590		11.63750			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			591.32670	752.379	15.12	0.9031	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			49.62670	27.379	15.12	0.0969	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			583.10280	743.323	15.10	0.9002	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			51.40280	28.323	15.10	0.0998	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			574.92730	734.294	15.09	0.8972	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			53.22730	29.294	15.09	0.1028	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			208.80840	259.587	16.37	0.3435	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			951.30840	813.687	16.37	0.6565	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			206.73200	256.990	16.38	0.3408	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			959.23200	821.090	16.38	0.6592	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			204.67680	254.415	16.40	0.3380	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			967.17680	828.515	16.40	0.6620	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Future			15.47050		14.93700			0.0000	0.00	0	3,909
CHF / R	On	19/09/2016	Foreign Exchange Future			15.85160		15.30380			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	3,909
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			687.78840	1,133.334	18.24	0.8878	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			140.78840	52.834	18.24	0.1122	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			680.67890	1,124.425	18.23	0.8858	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			143.67890	53.925	18.23	0.1142	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			673.61040	1,115.536	18.21	0.8838	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			146.61040	55.036	18.21	0.1162	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			329.65610	479.220	20.00	0.3775	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,625.85610	1,227.620	20.00	0.6225	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			327.75360	476.433	20.01	0.3757	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,633.95360	1,234.833	20.01	0.6243	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			325.86630	473.661	20.03	0.3740	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,642.06630	1,242.061	20.03	0.6260	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	3,909
CNH / R	On	13/06/2016	Foreign Exchange Future			2.26230		2.19970			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.29560		2.23140			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			402.79200	712.445	17.83	0.6066	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			705.79200	389.445	17.83	0.3934	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			484.18820	837.371	17.92	0.6625	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			587.18820	314.371	17.92	0.3375	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			442.05920	773.501	17.88	0.6349	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			645.05920	350.501	17.88	0.3651	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,549.43100	2,063.947	19.32	0.6866	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			346.31090	496.517	19.39	0.3022	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,632.31090	2,140.517	19.39	0.6978	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			329.98000	474.077	19.46	0.2912	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,715.98000	2,218.077	19.46	0.7088	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			363.43100	519.947	19.32	0.3134	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			2.28080		2.20230			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.33440		2.25390			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			1,209.37180	1,882.143	19.79	0.8994	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			186.37180	74.143	19.79	0.1006	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			1,365.23540	2,063.672	19.92	0.9213	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			142.23540	55.672	19.92	0.0787	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			1,286.19560	1,972.351	19.86	0.9109	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			163.19560	64.351	19.86	0.0891	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			636.37310	938.355	20.58	0.4515	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,997.37310	1,494.355	20.58	0.5485	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			610.36700	902.093	20.64	0.4388	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			2,071.36700	1,558.093	20.64	0.5612	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			585.36810	867.054	20.69	0.4263	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,146.36810	1,623.054	20.69	0.5737	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 DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			1.89660		1.84250			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.93500		1.87960			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.97020		1.91340			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.00270		1.94430			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			17.74770	38.598	21.56	0.0661	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			2,792.74770	2,272.599	21.56	0.9339	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			15.71570	34.154	21.68	0.0593	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			2,890.71570	2,368.154	21.68	0.9407	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			13.92180	30.214	21.81	0.0531	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			2,988.92180	2,464.214	21.81	0.9469	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			254.83220	354.565	20.56	0.2558	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,658.83220	2,204.565	20.56	0.7442	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			242.73400	338.393	20.69	0.2457	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,746.73400	2,288.393	20.69	0.7543	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			231.27070	323.044	20.82	0.2359	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,835.27070	2,373.044	20.82	0.7641	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,682.50520	2,260.608	20.20	0.6577	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			499.00920	640.706	20.31	0.3328	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,765.00920	2,338.706	20.31	0.6672	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			534.70780	685.364	20.09	0.3521	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,600.70780	2,183.364	20.09	0.6479	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			516.50520	662.608	20.20	0.3423	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			760.71170	940.201	19.99	0.3956	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,717.71170	2,313.201	19.99	0.6044	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			740.14560	914.780	20.09	0.3868	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,797.14560	2,387.780	20.09	0.6132	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			719.85990	890.150	20.18	0.3782	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,876.85990	2,463.150	20.18	0.6218	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.14490		0.14030			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14430		0.14020			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14450		0.14040			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			0.07120		0.06970			0.0000	0.00	0	11,085

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06600		0.06360			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.06060		0.05930			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	11,085
Total NGN / R												0.00	0	11,085
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.18440		9.97290			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.33900		10.12130			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.48860		10.26630			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			972.63090	1,179.271	18.21	0.9792	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			9.73090	4.871	18.21	0.0208	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			991.79850	1,199.053	18.37	0.9802	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			8.89850	4.653	18.37	0.0198	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			982.20680	1,189.160	18.29	0.9797	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			9.30680	4.760	18.29	0.0203	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			827.54000	1,003.705	17.59	0.8087	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			166.24000	124.705	17.59	0.1913	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			820.16300	995.773	17.58	0.8061	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			168.86300	126.773	17.58	0.1939	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			812.81690	987.866	17.57	0.8035	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			171.51690	128.866	17.57	0.1965	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			351.99130	434.111	17.70	0.4322	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			935.69130	795.511	17.70	0.5678	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			349.28400	430.728	17.71	0.4297	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			942.98400	802.128	17.71	0.5703	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			346.60100	427.370	17.72	0.4272	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			950.30100	808.770	17.72	0.5728	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			1.37480		1.34570			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.39050		1.36060			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.40500		1.37440			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.41580		1.38400			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			257.00000	548.000		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			157.00000	448.000		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			57.00000	348.000		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

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	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			594.00000	295.000		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			394.00000	95.000		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			494.00000	195.000		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			356.00000	50.000		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			456.00000	150.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	50.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			256.00000	0.000		0.0000	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			360.00000	42.000		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			460.00000	142.000		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			560.00000	242.000		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			1.15320		1.14630			0.0000	3,331,594.80	2,889	13,460
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.15690		1.15010			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.16090		1.15410			0.0000	0.00	0	0
Total QUANTO € / \$ Future												3,331,594.80	2,889	13,460
Total QUANTO € / \$												3,331,594.80	2,889	13,460
RAIN	On	13/06/2016	Foreign Exchange Future			26,297.96000		25,481.00000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			26,830.01000		25,992.82000			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			10.87870		10.62310			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.07880		10.81960			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			501.68410	718.539	15.91	0.8949	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			68.58410	29.839	15.91	0.1051	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			493.98430	709.533	15.89	0.8919	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			70.88430	30.833	15.89	0.1081	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			486.34120	700.555	15.86	0.8888	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			73.24120	31.855	15.86	0.1112	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			187.52340	256.350	17.16	0.3455	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			987.92340	797.550	17.16	0.6545	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			185.57690	253.766	17.18	0.3427	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			995.97690	804.966	17.18	0.6573	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			183.64850	251.207	17.20	0.3400	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			1,004.04850	812.407	17.20	0.6600	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			5.11200		5.05800			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.09010		5.03990			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			314.26190	362.856	15.84	0.9147	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			16.26190	10.856	15.84	0.0853	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			305.35150	353.632	15.77	0.9093	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			17.35150	11.632	15.77	0.0907	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			296.50700	344.457	15.70	0.9036	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			18.50700	12.457	15.70	0.0964	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			102.96710	119.819	15.44	0.3757	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			333.06710	299.718	15.44	0.6243	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			108.72090	126.305	15.40	0.3906	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			318.82090	286.205	15.40	0.6094	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			105.81020	123.026	15.42	0.3831	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			325.91020	292.926	15.42	0.6169	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			1.49050		1.44720			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.41710		1.36850			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 860 743 739.40	129,116	1,101,226
Total Options												11 509 158.69	41,300	1,840,748
Grand Total:												1,872,252,898.09	170,416	2,941,974