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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/05/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/05/2016 Foreign Exchange Future			15.64590		15.65240			0.0000	0.00	0	0
\$ / R On 18/05/2016 Foreign Exchange Future			15.55230		15.65240			0.0000	0.00	0	0
\$ / R On 19/05/2016 Foreign Exchange Future			15.55230		15.65240			0.0000	0.00	0	0
\$ / R On 20/05/2016 Foreign Exchange Future			15.55230		15.65550			0.0000	0.00	0	4,700
\$ / R On 23/05/2016 Foreign Exchange Future			15.56150		15.66470			0.0000	0.00	0	0
\$ / R On 24/05/2016 Foreign Exchange Future			15.56460		15.66780			0.0000	0.00	0	0
\$ / R On 25/05/2016 Foreign Exchange Future			15.56770		15.67080			0.0000	0.00	0	285
\$ / R On 27/05/2016 Foreign Exchange Future			15.57340		15.67630			0.0000	0.00	0	1,000
\$ / R On 30/05/2016 Foreign Exchange Future			15.58140		15.68440			0.0000	0.00	0	930
\$ / R On 31/05/2016 Foreign Exchange Future			15.58410		15.68710			0.0000	0.00	0	3,550
\$ / R On 01/06/2016 Foreign Exchange Future			15.58680		15.68990			0.0000	0.00	0	0
\$ / R On 06/06/2016 Foreign Exchange Future			15.60020		15.70340			0.0000	0.00	0	0
\$ / R On 07/06/2016 Foreign Exchange Future			15.60290		15.70620			0.0000	0.00	0	0
\$ / R On 08/06/2016 Foreign Exchange Future			15.60560		15.70890			0.0000	0.00	0	300
\$ / R On 09/06/2016 Foreign Exchange Future			15.60820		15.71160			0.0000	0.00	0	264
\$ / R On 13/06/2016 Foreign Exchange Future			15.61900		15.72250			0.0000	1,035,898,937.00	66,323	584,009
\$ / R On 14/06/2016 Foreign Exchange Future			15.62160		15.72520			0.0000	0.00	0	0
\$ / R On 15/06/2016 Foreign Exchange Future			15.62430		15.72790			0.0000	0.00	0	0
\$ / R On 17/06/2016 Foreign Exchange Future			15.62970		15.75300			0.0000	0.00	0	0
\$ / R On 21/06/2016 Foreign Exchange Future			15.64120		15.74510			0.0000	0.00	0	0
\$ / R On 24/06/2016 Foreign Exchange Future			15.65180		15.75570			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	28/06/2016	Foreign Exchange Future			15.66590		15.76990			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			15.66940		15.77350			0.0000	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Future			15.67290		15.77700			0.0000	0.00	0	1,072
\$ / R	On	05/07/2016	Foreign Exchange Future			15.69060		15.79480			0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Future			15.71520		15.81970			0.0000	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Future			15.72580		15.83040			0.0000	0.00	0	370
\$ / R	On	26/07/2016	Foreign Exchange Future			15.76200		15.86630			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.76520		15.86950			0.0000	0.00	0	2,110
\$ / R	On	28/07/2016	Foreign Exchange Future			15.76830		15.87260			0.0000	0.00	0	265
\$ / R	On	05/08/2016	Foreign Exchange Future			15.79360		15.89790			0.0000	0.00	0	1,900
\$ / R	On	11/08/2016	Foreign Exchange Future			15.81250		15.91680			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.82520		15.92940			0.0000	0.00	0	105
\$ / R	On	16/08/2016	Foreign Exchange Future			15.82830		15.93260			0.0000	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Future			15.83150		15.93580			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.86030		15.96480			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.87000		15.97450			0.0000	0.00	0	2,467
\$ / R	On	06/09/2016	Foreign Exchange Future			15.89570		16.00040			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.90220		16.00690			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.90540		16.01010			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.91830		16.02310			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.92470		16.02960			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.93760		16.04250			0.0000	50,187,502.40	3,149	186,083
\$ / R	On	28/09/2016	Foreign Exchange Future			15.96660		16.07170			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.05670		16.16230			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			16.09530		16.20120			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.16340		16.26960			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.21590		16.32200			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.23240		16.33840			0.0000	110,380,320.00	6,800	57,881
\$ / R	On	13/03/2017	Foreign Exchange Future			16.51090		16.61600			0.0000	41,277,250.00	2,500	6,905
\$ / R	On	19/06/2017	Foreign Exchange Future			16.80760		16.91060			0.0000	0.00	0	3,300
\$ / R	On	18/09/2017	Foreign Exchange Future			17.00740		17.11140			0.0000	0.00	0	0
Total \$ / R Future												1,237,744,009.40	78,772	858,006
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Call			1,192.44780	1,185.900	28.15	1.0000	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Put			0.04780	0.000	28.15	0.0000	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	15.15	Call			505.45030	495.900	28.15	1.0000	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	15.15	Put			3.05030	0.000	28.15	0.0000	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			0.10510	0.000	28.15	0.0000	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,297.70510	1,304.100	28.15	1.0000	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call			854.63390	752.825	37.30	0.9946	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put			2.23390	0.525	37.30	0.0054	0.00	0	15,000
\$ / R	On	18/05/2016	Foreign Exchange Option	15.26	Call			414.32320	308.284	31.64	0.8757	0.00	0	2,500
\$ / R	On	18/05/2016	Foreign Exchange Option	15.26	Put			21.92320	15.984	31.64	0.1243	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Call			1,372.51860	1,272.359	50.10	0.9995	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Put			0.11860	0.059	50.10	0.0005	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			121.27820	70.689	28.51	0.3309	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	19/05/2016	Foreign Exchange Option	15.70	Put			168.87820	218.389	28.51	0.6691	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			267.38980	190.951	27.10	0.5800	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			91.88980	118.651	27.10	0.4200	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			379.63470	308.058	24.10	0.6690	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			74.93470	106.558	24.10	0.3310	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	15.66	Call			0.00000	165.283	24.29	0.4345	826,416.50	5,000	2,500
\$ / R	On	24/05/2016	Foreign Exchange Option	15.66	Put			0.00000	260.683	24.29	0.5655	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	15.67	Call			0.00000	161.289	24.32	0.4272	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	15.67	Put			0.00000	266.689	24.32	0.5728	1,600,132.20	6,000	3,000
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Call			1,191.39770	1,089.946	26.71	0.9756	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Put			3.59770	5.346	26.71	0.0244	0.00	0	1,000
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call			521.59110	444.015	23.24	0.7617	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put			50.79110	76.315	23.24	0.2383	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			94.16090	71.689	24.92	0.2030	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			547.86090	628.289	24.92	0.7970	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			24.49900	17.611	26.79	0.0602	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,048.19900	1,144.211	26.79	0.9398	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,876.30000	3,773.400	32.74	1.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	32.74	0.0000	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,176.90880	2,074.287	32.26	0.9966	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			0.60880	0.887	32.26	0.0034	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Call			1,431.09960	1,329.696	27.32	0.9765	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Put			4.79960	6.296	27.32	0.0235	0.00	0	1,000
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Call			1,401.51830	1,300.548	24.96	0.9686	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Put			7.11830	9.148	24.96	0.0314	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Call			1,200.21000	1,100.632	23.25	0.9459	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Put			13.11000	16.532	23.25	0.0541	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			893.54460	800.354	21.48	0.8880	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			26.44460	36.254	21.48	0.1120	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	15.57	Call			335.37020	279.300	22.37	0.5170	0.00	0	5,000
\$ / R	On	31/05/2016	Foreign Exchange Option	15.57	Put			218.27020	265.200	22.37	0.4830	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Call			1,175.90570	1,077.535	23.11	0.9360	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Put			16.00570	20.735	23.11	0.0640	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Call			1,032.86870	936.070	22.26	0.9116	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Put			22.96870	29.270	22.26	0.0884	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			460.28470	395.923	21.74	0.5853	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			206.88470	245.723	21.74	0.4147	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,503.47410	3,400.221	28.15	0.9999	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			0.07410	0.021	28.15	0.0001	0.00	0	1,000
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call			1,209.24820	1,112.625	21.67	0.9207	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put			23.04820	29.725	21.67	0.0793	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,139.45200	1,044.410	21.43	0.9019	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			30.55200	38.810	21.43	0.0981	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Call			1,004.13740	911.673	21.21	0.8662	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Put			45.23740	56.073	21.21	0.1338	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			311.08270	263.268	22.35	0.4305	0.00	0	8,219

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			382.18270	437.668	22.35	0.5695	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,422.89190	2,319.799	25.19	0.9950	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1.29190	1.599	25.19	0.0050	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,412.92000	2,309.835	25.15	0.9949	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1.32000	1.635	25.15	0.0051	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,402.94870	2,299.872	25.11	0.9947	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1.34870	1.672	25.11	0.0053	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,562.73810	3,459.246	29.24	0.9993	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			0.23810	0.246	29.24	0.0007	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,813.48500	2,710.033	25.87	0.9970	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			0.98500	1.033	25.87	0.0030	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,723.64010	2,620.211	25.42	0.9964	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			1.14010	1.211	25.42	0.0036	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,524.08410	2,420.730	24.43	0.9948	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			1.58410	1.730	24.43	0.0052	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,434.34060	2,331.034	23.99	0.9939	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1.84060	2.034	23.99	0.0061	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,424.37170	2,321.071	23.94	0.9938	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1.87170	2.071	23.94	0.0062	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,414.40330	2,311.109	23.89	0.9937	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1.90330	2.109	23.89	0.0063	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,225.12650	2,121.984	22.95	0.9910	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			2.62650	2.984	22.95	0.0090	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,195.26510	2,092.154	22.80	0.9905	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			2.76510	3.154	22.80	0.0095	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,728.84770	1,626.668	20.47	0.9769	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			6.34770	7.668	20.47	0.0231	0.00	0	62,394
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call			1,630.12510	1,529.119	20.27	0.9702	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put			7.62510	10.119	20.27	0.0298	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,532.58220	1,433.274	20.34	0.9599	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			10.08220	14.274	20.34	0.0401	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,484.59180	1,385.833	20.37	0.9538	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			12.09180	16.833	20.37	0.0462	0.00	0	28,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,342.69130	1,245.871	20.48	0.9314	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			20.19130	26.871	20.48	0.0686	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			1,314.74630	1,218.368	20.50	0.9262	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			22.24630	29.368	20.50	0.0738	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			1,296.20740	1,200.134	20.52	0.9225	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			23.70740	31.134	20.52	0.0775	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Call			1,286.96600	1,191.048	20.52	0.9206	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Put			24.46600	32.048	20.52	0.0794	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,250.19820	1,154.923	20.55	0.9127	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			27.69820	35.923	20.55	0.0873	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			1,106.65640	1,014.280	20.67	0.8760	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			44.15640	55.280	20.67	0.1240	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call			1,071.76410	980.194	20.70	0.8655	0.00	0	50

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	14.70	Put			49.26410	61.194	20.70	0.1345	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			1,037.31210	946.581	20.73	0.8545	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			54.81210	67.581	20.73	0.1455	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			1,028.77020	938.255	20.73	0.8516	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			56.27020	69.255	20.73	0.1484	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			1,003.32300	913.464	20.75	0.8429	0.00	0	23,510
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			60.82300	74.464	20.75	0.1571	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			986.50870	897.099	20.77	0.8369	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			64.00870	78.099	20.77	0.1631	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			945.02040	856.962	20.82	0.8212	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			72.52040	87.962	20.82	0.1788	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			880.29920	794.596	20.91	0.7944	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			87.79920	105.596	20.91	0.2056	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			856.56580	771.822	20.94	0.7839	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			94.06580	112.822	20.94	0.2161	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			848.72520	764.306	20.95	0.7803	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			96.22520	115.306	20.95	0.2197	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			825.41900	741.995	20.98	0.7695	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			102.91900	122.995	20.98	0.2305	0.00	0	33,900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call			750.14660	670.218	21.09	0.7316	0.00	0	17,283
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put			127.64660	151.218	21.09	0.2684	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			644.60720	570.387	21.25	0.6709	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			172.10720	201.387	21.25	0.3291	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Call			435.39860	375.873	21.63	0.5200	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Put			312.89860	356.873	21.63	0.4800	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			362.83450	311.662	21.95	0.4562	1,862,493.31	5,976	7,020
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			390.33450	442.662	21.95	0.5438	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			301.34860	256.661	22.27	0.3959	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			478.84860	537.661	22.27	0.6041	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			290.13330	246.697	22.34	0.3843	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			497.63330	557.697	22.34	0.6157	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			265.30200	224.720	22.49	0.3581	0.00	0	650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			542.80200	605.720	22.49	0.6419	0.00	0	44,105
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			248.67650	210.070	22.59	0.3401	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			576.17650	641.070	22.59	0.6599	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			232.94210	196.255	22.70	0.3226	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			610.44210	677.255	22.70	0.6774	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			212.35120	178.253	22.85	0.2992	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			659.85120	729.253	22.85	0.7008	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			204.02040	170.996	22.91	0.2895	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			681.52040	751.996	22.91	0.7105	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			195.97440	164.003	22.98	0.2800	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			703.47440	775.003	22.98	0.7200	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			188.20910	157.267	23.04	0.2708	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			725.70910	798.267	23.04	0.7292	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			178.27760	148.674	23.13	0.2588	0.00	0	1,200

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	16.30	Put			755.77760	829.674	23.13	0.7412	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			168.81310	140.505	23.21	0.2472	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			786.31310	861.505	23.21	0.7528	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			135.29560	111.580	23.54	0.2047	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			912.79560	992.580	23.54	0.7953	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			129.66170	106.786	23.60	0.1974	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			937.16170	1,017.786	23.60	0.8026	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			126.02310	103.695	23.64	0.1926	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			953.52310	1,034.696	23.64	0.8074	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			112.37840	92.144	23.80	0.1745	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,019.87840	1,103.144	23.80	0.8255	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			109.18460	89.449	23.84	0.1702	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,036.68460	1,120.449	23.84	0.8298	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			106.07420	86.827	23.88	0.1660	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			1,053.57420	1,137.827	23.88	0.8340	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			86.48920	70.397	24.16	0.1388	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,173.98920	1,261.397	24.16	0.8612	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			73.52310	59.598	24.38	0.1203	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,271.02310	1,360.598	24.38	0.8797	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			72.43910	58.699	24.40	0.1187	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,279.93910	1,369.699	24.40	0.8813	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			70.31690	56.939	24.43	0.1156	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,297.81690	1,387.939	24.43	0.8844	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			65.26600	52.759	24.53	0.1082	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,342.76600	1,433.759	24.53	0.8918	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			60.56030	48.873	24.63	0.1012	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			1,388.06030	1,479.873	24.63	0.8988	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			59.65900	48.129	24.65	0.0998	0.00	0	600
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,397.15900	1,489.130	24.65	0.9002	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			57.03050	45.965	24.71	0.0959	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,424.53050	1,516.965	24.71	0.9041	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			19.21930	14.572	25.81	0.0345	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,086.71930	2,185.572	25.81	0.9655	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			13.77570	10.226	26.14	0.0250	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,291.27570	2,391.226	26.14	0.9750	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			12.32620	9.083	26.24	0.0224	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,359.82620	2,460.083	26.24	0.9776	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			10.85480	7.931	26.37	0.0198	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			2,438.35480	2,538.931	26.37	0.9802	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			10.51500	7.666	26.40	0.0192	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,458.01500	2,558.666	26.40	0.9808	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			6.42860	4.527	26.87	0.0118	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			2,763.92860	2,865.527	26.87	0.9882	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			5.31690	3.691	27.06	0.0097	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,882.81690	2,984.692	27.06	0.9903	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			3.42790	2.851	28.99	0.0072	0.00	0	2,700

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	19.00	Put			3,280.92790	3,383.851	28.99	0.9928	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			244.09080	206.565	22.70	0.3305	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			608.89080	674.965	22.70	0.6695	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call			1,219.27300	1,123.535	20.48	0.9020	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put			34.07300	41.935	20.48	0.0980	0.00	0	1,000
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call			1,162.64640	1,068.131	20.60	0.8820	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put			44.74640	53.831	20.60	0.1180	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Call			0.00000	408.381	21.67	0.5246	0.00	0	0
\$ / R	On	17/06/2016	Foreign Exchange Option	15.60	Put			0.00000	378.681	21.67	0.4754	5,680,218.00	15,000	15,000
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call			1,235.54630	1,141.231	20.29	0.8793	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put			50.44630	60.031	20.29	0.1207	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			773.77800	698.369	20.85	0.6909	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			188.07800	216.569	20.85	0.3091	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call			173.77540	148.499	23.32	0.2260	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			1,028.07540	1,106.699	23.32	0.7740	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			167.88420	143.344	23.38	0.2195	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,052.18420	1,131.544	23.38	0.7805	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			119.90400	102.386	23.87	0.1592	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,390.00400	1,476.486	23.87	0.8408	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,279.11660	2,175.804	22.20	0.9780	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			9.21660	9.904	22.20	0.0220	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call			1,255.65900	1,163.371	20.10	0.8616	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put			65.75900	77.471	20.10	0.1384	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			190.07130	163.915	23.06	0.2368	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,040.17130	1,118.015	23.06	0.7632	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,970.26320	3,866.316	27.46	0.9990	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			0.36320	0.416	27.46	0.0010	0.00	0	250
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			1,143.54870	1,054.646	20.19	0.8255	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			90.04870	105.246	20.19	0.1745	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call			1,524.16180	1,427.211	20.00	0.9139	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put			37.16180	44.311	20.00	0.0861	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			1,275.36370	1,184.880	19.92	0.8470	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			80.56370	94.280	19.92	0.1530	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			969.95670	893.566	20.10	0.7248	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Put			190.25670	218.367	20.10	0.2752	0.00	0	12,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			1,295.59900	1,206.647	19.81	0.8340	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			95.89900	111.447	19.81	0.1660	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			1,152.69470	1,068.934	19.93	0.7824	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			142.29470	163.134	19.93	0.2176	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			331.39490	298.105	22.32	0.3152	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,065.09490	1,136.105	22.32	0.6848	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			94.57520	82.818	25.00	0.1050	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,418.27520	2,510.818	25.00	0.8950	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			223.57590	199.674	23.28	0.2245	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,484.07590	1,564.474	23.28	0.7755	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			174.71870	154.883	23.84	0.1806	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,755.21870	1,839.683	23.84	0.8194	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,071.50380	3,967.275	25.08	0.9963	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			2.00380	2.075	25.08	0.0037	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,391.74020	2,290.813	20.90	0.9581	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			22.24020	25.613	20.90	0.0419	0.00	0	150
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			1,251.40740	1,168.178	19.78	0.7825	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			158.80740	179.878	19.78	0.2175	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			1,061.21360	988.344	19.99	0.7008	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			263.31360	294.744	19.99	0.2992	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			1,130.56550	1,053.187	19.86	0.7261	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			232.66550	259.587	19.86	0.2739	0.00	0	5,000
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,224.65800	3,121.230	21.22	0.9853	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			7.85800	8.730	21.22	0.0147	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			839.34360	777.269	20.45	0.5940	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			442.54360	484.768	20.45	0.4060	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			420.62130	384.260	22.07	0.3494	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,101.22130	1,169.060	22.07	0.6506	0.00	0	0
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Call			718.51350	663.463	20.77	0.5251	0.00	0	10,000
\$ / R	On	16/08/2016	Foreign Exchange Option	15.81	Put			595.91350	645.163	20.77	0.4749	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			259.19820	235.553	23.45	0.2300	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			1,713.39820	1,794.054	23.45	0.7700	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			710.48650	656.024	20.83	0.5188	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			614.68650	664.524	20.83	0.4812	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,500.26570	2,399.815	19.74	0.9456	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			35.46570	39.515	19.74	0.0544	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			242.25050	220.526	23.84	0.2083	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,977.45050	2,060.226	23.84	0.7917	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			209.90120	190.758	24.17	0.1838	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,175.10120	2,260.458	24.17	0.8162	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,169.39870	4,064.996	23.50	0.9929	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			4.59870	4.696	23.50	0.0071	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			1,153.93180	1,082.879	19.82	0.6907	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			319.43180	352.878	19.82	0.3093	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			261.83720	239.680	23.79	0.2140	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,061.43720	2,143.980	23.79	0.7860	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,538.97280	2,439.641	19.39	0.9423	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			38.57280	43.941	19.39	0.0577	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,353.21220	2,255.575	19.37	0.9249	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			52.81220	59.875	19.37	0.0751	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			271.18950	248.350	23.71	0.2206	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,010.78950	2,092.650	23.71	0.7794	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,288.08360	2,191.401	19.36	0.9159	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			61.18360	69.201	19.36	0.0841	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			356.80030	329.052	23.04	0.2776	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,649.90030	1,726.852	23.04	0.7224	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			40.14040	45.660	19.36	0.0590	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			272.63390	250.040	23.79	0.2189	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,062.53390	2,144.640	23.79	0.7811	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,550.24040	2,451.060	19.36	0.9410	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,356.45350	1,280.092	19.66	0.7308	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			283.35350	311.792	19.66	0.2692	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			172.68340	157.728	24.97	0.1441	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,859.58340	2,949.428	24.97	0.8559	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,768.19650	2,668.673	19.17	0.9549	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			28.59650	33.973	19.17	0.0451	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,758.71090	2,659.257	19.17	0.9542	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			29.11090	34.557	19.17	0.0458	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,749.23280	2,649.850	19.17	0.9535	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			29.63280	35.150	19.17	0.0465	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			2,400.78480	2,303.684	19.04	0.9213	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			58.28480	66.084	19.04	0.0787	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,717.69820	1,633.228	19.40	0.8131	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			175.19820	195.628	19.40	0.1869	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,564.67010	1,483.857	19.52	0.7778	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			222.17010	246.257	19.52	0.2222	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			1,350.33340	1,275.422	19.69	0.7203	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			307.83340	337.822	19.69	0.2797	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,762.86820	2,662.232	18.87	0.9542	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			30.36820	34.632	18.87	0.0458	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			691.01190	645.144	21.30	0.4589	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			918.51190	977.544	21.30	0.5411	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			658.19680	613.958	21.44	0.4420	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			975.69680	1,036.358	21.44	0.5580	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			1,640.20920	1,557.535	19.46	0.7958	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			197.70920	219.935	19.46	0.2042	0.00	0	65
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			559.36070	520.221	21.88	0.3889	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,176.86070	1,242.621	21.88	0.6111	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			547.34340	508.841	21.94	0.3822	0.00	0	1,600
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put			1,204.84340	1,271.241	21.94	0.6178	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Call			989.87200	930.163	20.37	0.5945	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	15.60	Put			547.37200	592.563	20.37	0.4055	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			465.73360	432.415	22.43	0.3350	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,423.23360	1,494.815	22.43	0.6650	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			357.72930	331.206	23.25	0.2678	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,815.22930	1,893.606	23.25	0.7322	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			606.81300	565.189	21.66	0.4149	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,074.31300	1,137.589	21.66	0.5851	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			321.99670	296.933	23.53	0.2442	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,979.49670	2,059.333	23.53	0.7558	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			127.35820	118.266	26.41	0.1066	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,634.85820	3,730.666	26.41	0.8934	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			501.83930	466.351	22.20	0.3564	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,319.33930	1,388.751	22.20	0.6436	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,829.26680	2,728.150	18.84	0.9588	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			26.76680	30.550	18.84	0.0412	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,781.80160	2,681.023	18.86	0.9556	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			29.30160	33.423	18.86	0.0444	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,772.33100	2,671.624	18.86	0.9549	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			29.83100	34.024	18.86	0.0451	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			245.83190	226.554	24.42	0.1872	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,584.13190	2,669.954	24.42	0.8128	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,278.56430	4,173.100	21.66	0.9911	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			6.86430	6.500	21.66	0.0089	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,617.12220	2,518.053	18.75	0.9375	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			45.42220	51.453	18.75	0.0625	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			266.60380	245.906	24.21	0.2010	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,444.90380	2,529.306	24.21	0.7990	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			279.24110	259.545	24.63	0.1923	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,886.94110	2,972.845	24.63	0.8077	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			269.77110	250.652	24.73	0.1865	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,957.47110	3,043.952	24.73	0.8135	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,371.38080	4,265.917	20.96	0.9886	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			9.08080	9.217	20.96	0.0114	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,714.04730	2,621.390	18.45	0.9295	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			51.74730	64.690	18.45	0.0705	0.00	0	150
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call			869.31290	822.637	21.25	0.4849	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put			1,028.11290	1,087.337	21.25	0.5151	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call			1,606.96070	1,532.934	19.64	0.7298	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put			355.76070	387.634	19.64	0.2702	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call			892.51500	844.933	21.17	0.4947	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put			991.31500	1,049.633	21.17	0.5053	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,836.72460	2,745.387	18.34	0.9208	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			67.12460	81.987	18.34	0.0792	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			291.99030	273.080	25.12	0.1834	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,422.39030	3,509.680	25.12	0.8166	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,482.79580	4,375.971	20.32	0.9858	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			13.19580	12.571	20.32	0.0142	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,709.20230	3,605.600	18.37	0.9681	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			27.20230	29.700	18.37	0.0319	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,699.39430	3,595.859	18.35	0.9678	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			27.39430	29.959	18.35	0.0322	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,689.58680	3,586.120	18.33	0.9675	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			27.58680	30.220	18.33	0.0325	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			3,045.26480	2,955.484	18.02	0.9305	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			56.86480	73.084	18.02	0.0695	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Call			0.00000	2,406.190	18.81	0.8632	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.00	Put			0.00000	173.790	18.81	0.1368	10,980,020.61	63,180	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,090.53420	3,000.127	17.96	0.9346	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			51.22320	66.691	17.95	0.0646	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			97.49860	88.529	27.78	0.0636	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,769.09860	6,866.129	27.78	0.9364	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,552.08480	4,446.047	19.76	0.9852	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			13.68480	13.647	19.76	0.0148	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,898.27270	4,985.989	27.78	0.8639	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			213.55860	196.687	27.78	0.1248	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,115.15860	5,204.287	27.78	0.8752	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,163.58070	3,072.170	17.87	0.9409	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			45.18070	59.770	17.87	0.0591	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,099.62320	3,009.091	17.95	0.9354	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,300.19940	4,391.279	27.02	0.8379	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			254.73390	238.121	27.78	0.1461	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,716.33390	4,805.721	27.78	0.8539	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			15.05410	13.235	27.78	0.0118	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,616.65410	10,720.835	27.78	0.9882	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			236.67270	218.389	27.78	0.1361	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,037.81140	4,128.058	26.48	0.8270	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			290.96760	275.461	26.63	0.1698	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,112.56760	4,203.061	26.63	0.8302	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			208.11220	191.579	27.78	0.1222	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,169.71220	5,259.179	27.78	0.8778	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			278.59940	263.679	27.02	0.1621	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,731.43390	3,820.560	25.83	0.8126	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			315.29070	298.630	25.95	0.1846	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,786.89070	3,876.230	25.95	0.8154	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			246.95950	228.061	27.78	0.1411	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,808.55950	4,895.661	27.78	0.8589	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			296.21140	280.458	26.48	0.1730	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,186.67020	3,270.711	24.66	0.7812	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			362.71730	343.794	24.86	0.2130	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,274.31730	3,361.394	24.86	0.7870	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			282.19950	267.110	26.91	0.1643	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,243.79950	4,334.710	26.91	0.8357	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			319.83390	302.960	25.83	0.1874	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,961.32640	3,043.694	24.33	0.7631	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			397.29980	374.262	24.45	0.2304	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,038.89980	3,121.862	24.45	0.7696	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			305.12410	288.949	26.22	0.1784	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			3,916.72410	4,006.549	26.22	0.8216	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			375.07020	353.111	24.66	0.2188	0.00	0	81,095
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put			2,303.22130	2,379.455	23.33	0.6975	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			484.57160	457.418	23.72	0.2747	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,556.17160	2,635.018	23.72	0.7253	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			323.71640	306.658	25.74	0.1897	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,685.31640	3,774.258	25.74	0.8103	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	18.89	Call		409.72640	386.094	24.33	0.2369	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		1,981.07180	2,053.408	22.80	0.6563	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		561.67340	531.004	23.20	0.3121	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		2,223.27340	2,298.605	23.20	0.6879	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		394.60450	371.694	24.47	0.2290	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		3,056.20450	3,139.294	24.47	0.7710	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		541.62130	511.855	23.33	0.3025	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		1,412.14160	1,476.632	21.75	0.5638	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		824.87520	783.956	21.82	0.4297	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		1,446.47520	1,511.556	21.82	0.5703	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		477.74180	450.903	23.77	0.2713	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		2,589.34180	2,668.503	23.77	0.7287	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		629.47180	595.808	22.80	0.3437	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		1,265.92710	1,327.160	21.46	0.5342	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		890.02480	846.175	21.55	0.4562	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		1,311.62480	1,373.775	21.55	0.5438	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		549.53820	519.417	23.27	0.3063	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		2,271.13820	2,347.017	23.27	0.6937	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		840.54160	799.032	21.75	0.4362	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,084.06860	1,141.589	21.11	0.4929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		995.23000	947.674	21.19	0.4970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		1,126.83000	1,185.274	21.19	0.5030	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		672.39600	637.374	22.57	0.3633	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		1,843.99600	1,914.975	22.57	0.6367	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		914.32710	869.560	21.46	0.4658	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		750.99400	799.794	20.39	0.4011	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		1,193.75440	1,139.492	20.63	0.5676	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		855.35440	907.092	20.63	0.4324	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		866.39930	823.814	21.65	0.4468	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		1,357.99930	1,421.414	21.65	0.5532	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		1,022.46860	973.989	21.11	0.5071	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		563.47880	606.054	19.92	0.3372	19,145,236.38	31,590	31,590
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		1,446.03810	1,384.212	20.04	0.6468	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		607.63810	651.812	20.04	0.3532	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		972.46570	925.686	21.27	0.4883	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		1,164.06570	1,223.286	21.27	0.5117	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		1,289.39400	1,232.194	20.39	0.5989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		412.67660	445.739	19.55	0.2742	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		1,620.63650	1,552.438	19.68	0.6949	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		482.23650	520.038	19.68	0.3051	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		1,104.84080	1,053.384	20.86	0.5369	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		966.44080	1,020.984	20.86	0.4631	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		1,501.87880	1,438.454	19.92	0.6628	0.00	0	81,095
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		349.89870	379.767	19.45	0.2444	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		1,811.99450	1,737.610	19.51	0.7393	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		383.59450	415.210	19.51	0.2607	0.00	0	100

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		1,408.04070	1,347.315	20.12	0.6355	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		639.64070	684.915	20.12	0.3645	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		1,751.07660	1,678.139	19.55	0.7258	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		268.08550	293.324	19.31	0.2021	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		2,010.15010	1,931.370	19.37	0.7799	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		301.75010	328.970	19.37	0.2201	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		1,614.29510	1,546.564	19.70	0.6933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		485.89510	524.164	19.70	0.3067	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		1,888.29870	1,812.167	19.45	0.7556	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		72.96180	91.033	18.20	0.0828	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		2,737.64800	2,652.079	18.45	0.8973	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		99.24800	119.679	18.45	0.1027	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		1,764.49790	1,691.236	19.54	0.7288	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		406.09790	438.836	19.54	0.2712	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		2,106.48550	2,025.724	19.31	0.7979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		52.13420	67.726	17.96	0.0654	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		3,081.45580	2,991.174	17.97	0.9338	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		53.05580	68.774	17.97	0.0662	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		1,959.40440	1,881.706	19.40	0.7700	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		321.00440	349.307	19.40	0.2300	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		2,911.36180	2,823.433	18.20	0.9172	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		1,669.75520	1,608.101	19.91	0.6440	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		753.75520	797.201	19.91	0.3560	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		1,647.84370	1,588.042	19.96	0.6386	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		771.84370	817.142	19.96	0.3614	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		1,115.12360	1,070.063	21.49	0.4791	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		1,499.12360	1,559.163	21.49	0.5209	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		730.83490	698.252	23.20	0.3381	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		2,544.83490	2,617.352	23.20	0.6619	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,865.69690	1,799.837	19.69	0.6894	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		609.69690	648.937	19.69	0.3106	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		622.39620	593.962	23.86	0.2942	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		3,006.39620	3,083.062	23.86	0.7058	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		561.27640	535.253	24.29	0.2685	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		3,325.27640	3,404.353	24.29	0.7315	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		1,204.91800	1,157.246	21.20	0.5085	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		1,338.91800	1,396.346	21.20	0.4915	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1,871.72560	1,805.739	19.68	0.6907	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		605.72560	644.839	19.68	0.3093	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		371.78290	355.813	27.47	0.1786	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		5,175.78290	5,264.913	27.47	0.8214	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		728.73400	696.235	23.21	0.3373	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		2,552.73400	2,625.335	23.21	0.6627	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		1,945.25310	1,877.745	19.60	0.7065	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		559.25310	596.845	19.60	0.2935	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1,877.76950	1,811.657	19.67	0.6920	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			601.76950	640.757	19.67	0.3080	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,140.77870	2,077.863	19.90	0.6871	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			750.17870	790.263	19.90	0.3129	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,135.05100	2,072.215	19.90	0.6859	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			754.45100	794.616	19.90	0.3141	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,146.52610	2,083.524	19.89	0.6882	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			745.92610	785.924	19.89	0.3118	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,603.39400	1,557.438	22.00	0.5159	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			1,881.99400	1,940.038	22.00	0.4841	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,610.55210	1,564.446	21.98	0.5177	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			1,869.15210	1,927.046	21.98	0.4823	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,606.97250	1,560.942	21.99	0.5168	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			1,875.57250	1,933.542	21.99	0.4832	0.00	0	0
Total \$ / R Option												40,094,517.00	126,746	1,941,360
Total \$ / R												1,277,838,526.40	205,518	2,799,366
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.61900		15.72250			0.0000	1,983,613.00	127	931
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.93760		16.04250			0.0000	446,252.80	28	325
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.23240		16.33840			0.0000	308,415.60	19	45
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.51090		16.61600			0.0000	49,532.70	3	51
Total \$ / R MAXI Future												2,787,814.10	177	1,352
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			228,487.08420	218,167.284	23.25	0.9920	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			237.08420	267.283	23.25	0.0080	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			227,491.14960	217,172.229	23.20	0.9918	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			241.14960	272.229	23.20	0.0082	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			226,495.29810	216,177.271	23.15	0.9917	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			245.29810	277.271	23.15	0.0083	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			135,717.09190	128,205.742	19.68	0.7223	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			30,467.09190	33,445.742	19.68	0.2777	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			135,033.34070	127,542.186	19.69	0.7203	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			30,783.34070	33,782.186	19.69	0.2797	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			134,351.43540	126,880.820	19.69	0.7184	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			31,101.43540	34,120.820	19.69	0.2816	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			175,982.28470	168,702.829	19.60	0.7269	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			41,142.28470	44,462.829	19.60	0.2731	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			175,317.77940	168,054.025	19.61	0.7254	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			41,477.77940	44,814.025	19.61	0.2746	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			174,654.99620	167,406.949	19.62	0.7238	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			41,814.99620	45,166.949	19.62	0.2762	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			149,912.35880	155,916.321	21.49	0.5209	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			111,168.38050	106,673.116	21.50	0.4779	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			150,568.38050	156,583.116	21.50	0.5221	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			111,856.90990	107,340.674	21.48	0.4802	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			149,256.90990	155,250.674	21.48	0.5198	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Call			111,512.35880	107,006.321	21.49	0.4791	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												2,787,814.10	177	1,352
£ / R	On	31/05/2016	Foreign Exchange Future			22.54690		22.58980			0.0000	0.00	0	123
£ / R	On	13/06/2016	Foreign Exchange Future			22.59790		22.64130			0.0000	12,745,215.60	564	56,990
£ / R	On	08/09/2016	Foreign Exchange Future			23.01730		23.06040			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			23.07000		23.11310			0.0000	9,920,100.00	430	24,849
£ / R	On	19/12/2016	Foreign Exchange Future			23.51410		23.55710			0.0000	0.00	0	152
£ / R	On	13/03/2017	Foreign Exchange Future			23.94180		23.98090			0.0000	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Future			24.16700		24.20350			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			24.40160		24.43420			0.0000	0.00	0	0
Total £ / R Future												22,665,315.60	994	82,187
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Call			1,052.10970	1,007.599	16.91	0.9121	0.00	0	0
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Put			32.30970	30.699	16.91	0.0879	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,167.31270	2,124.123	19.90	0.9669	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			16.01270	16.223	19.90	0.0331	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,157.56240	2,114.322	19.86	0.9665	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			16.26240	16.422	19.86	0.0335	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,147.81550	2,104.524	19.82	0.9660	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			16.51550	16.624	19.82	0.0340	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			68.43460	49.157	19.54	0.0902	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,727.13460	1,751.257	19.54	0.9098	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			7.11820	4.587	24.52	0.0092	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			3,865.81820	3,906.687	24.52	0.9908	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,479.41730	1,432.870	20.13	0.6367	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			689.01730	685.570	20.13	0.3633	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			317.45900	294.860	22.50	0.1948	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,107.05900	3,127.560	22.50	0.8052	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,189.06010	2,140.589	19.78	0.7879	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			328.66010	323.289	19.78	0.2121	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,490.86540	1,444.250	20.12	0.6397	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			680.46540	676.951	20.12	0.3603	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,485.13340	1,438.555	20.13	0.6382	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			684.73340	681.255	20.13	0.3618	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,165.68580	1,122.574	20.32	0.5324	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,062.58580	1,062.574	20.32	0.4676	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Call			457.03410	430.022	21.97	0.2567	0.00	0	800
£ / R	On	19/09/2016	Foreign Exchange Option	25.30	Put			2,643.93410	2,660.022	21.97	0.7433	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Call			1,419.59080	1,374.394	20.04	0.6072	0.00	0	500
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			204.04970	199.514	19.66	0.1401	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			806.49080	804.394	20.04	0.3928	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,174.91680	1,131.713	20.31	0.5353	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,051.81680	1,051.713	20.31	0.4647	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,170.29140	1,127.136	20.31	0.5339	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,057.19140	1,057.136	20.31	0.4661	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			2,807.14970	2,759.514	19.66	0.8599	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,884.80050	1,840.080	19.20	0.6294	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			967.70050	965.980	19.20	0.3706	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,879.48240	1,834.799	19.21	0.6283	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			972.38240	970.699	19.21	0.3717	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			1,109.23200	1,072.319	20.37	0.4312	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			40.51450	41.271	22.09	0.0257	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			54.75640	56.894	18.86	0.0393	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			2,653.43880	2,607.344	18.77	0.7647	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			506.33880	503.244	18.77	0.2353	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,696.25030	1,652.875	19.44	0.5869	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,149.15030	1,148.775	19.44	0.4131	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			6,467.61450	6,425.371	22.09	0.9743	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,012.13200	2,018.219	20.37	0.5688	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			535.39490	511.262	22.06	0.2369	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			3,918.29490	3,937.162	22.06	0.7631	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,890.13100	1,845.381	19.20	0.6306	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			963.03100	961.281	19.20	0.3694	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			5,201.85640	5,160.994	18.86	0.9607	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,820.81390	1,780.202	19.53	0.5533	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			1,589.91390	1,588.402	19.53	0.4467	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,816.50230	1,775.920	19.54	0.5524	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			1,595.60230	1,594.120	19.54	0.4476	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,825.13530	1,784.486	19.53	0.5542	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			1,584.23530	1,582.686	19.53	0.4458	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,950.09560	1,911.206	19.54	0.5540	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			1,726.59560	1,724.206	19.54	0.4460	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			404.20000	371.600		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			394.20000	361.600		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			414.20000	381.600		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			0.00000	0.000		0.0000	0.00	0	0
Total £ / R Option												0.00	0	46,732
Total £ / R												22,665,315.60	994	128,919
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14346		0.14453			0.0000	0.00	0	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14687		0.14796			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.15013		0.15125			0.0000	0.00	0	6,041
Total ¥ / R Future												0.00	0	11,988
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			0.10320	0.143	20.60	0.0007	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,455.29670	1,349.263	16.87	0.9850	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			2.39670	3.563	16.87	0.0150	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,452.90270	3,345.703	23.61	1.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.00270	0.003	23.61	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,453.00320	2,345.843	20.60	0.9993	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,798.01840	3,688.896	19.12	0.9958	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			1.91840	2.196	19.12	0.0042	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,802.97530	2,694.859	16.41	0.9843	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			6.87530	8.159	16.41	0.0157	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,846.32390	1,745.979	16.06	0.9107	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			50.22390	59.279	16.06	0.0893	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00040	0.000	26.34	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			25,874.70040	25,986.800	26.34	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00020	0.000	26.34	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			26,874.70020	26,986.800	26.34	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00010	0.000	26.34	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			27,874.70010	27,986.800	26.34	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,988
€ / R	On	25/05/2016	Foreign Exchange Future			17.65670		17.75830			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.66400		17.76510			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			17.67730		17.77850			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			17.72140		17.82320			0.0000	660,157,592.80	37,252	90,778
€ / R	On	19/09/2016	Foreign Exchange Future			18.14190		18.24540			0.0000	9,070,950.00	500	12,695
€ / R	On	19/12/2016	Foreign Exchange Future			18.53870		18.64360			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			18.92460		19.02780			0.0000	9,462,300.00	500	4,000
Total € / R Future												678,690,842.80	38,252	118,915
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			29.76870	20.838	25.61	0.0712	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			951.46870	1,044.138	25.61	0.9288	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			43.61900	32.998	25.48	0.0960	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			958.51900	1,048.998	25.48	0.9040	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			677.25910	597.748	21.41	0.7542	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			88.75910	110.448	21.41	0.2458	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			2,130.45750	2,030.462	22.46	0.9779	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			7.25750	9.062	22.46	0.0221	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,873.89700	1,774.804	21.23	0.9673	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			429.35080	385.613	21.75	0.4858	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			396.15080	454.213	21.75	0.5142	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,567.05980	2,466.303	24.63	0.9883	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			3.85980	4.903	24.63	0.0117	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,577.00610	2,476.237	24.68	0.9884	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			29.61250	27.146	25.38	0.0538	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,056.41250	2,155.746	25.38	0.9462	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			1,244.68650	1,156.450	20.95	0.8737	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	16.63	Put			51.48650	65.050	20.95	0.1263	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,624.10050	3,522.640	29.85	0.9972	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			109.42390	135.629	21.04	0.2251	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			10.69700	13.404	21.23	0.0327	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			932.62390	857.029	21.04	0.7749	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			0.90050	1.240	29.85	0.0028	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,586.95310	2,486.172	24.73	0.9886	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			3.75310	4.772	24.73	0.0114	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			3.80610	4.837	24.68	0.0116	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,322.17670	3,225.116	20.32	0.9536	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			36.77670	43.216	20.32	0.0464	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			1,594.15230	1,523.317	20.26	0.7282	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			348.75230	381.417	20.26	0.2718	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,341.16680	3,243.978	20.33	0.9547	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			35.76680	42.078	20.33	0.0453	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,331.66840	3,234.544	20.32	0.9542	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			36.26840	42.644	20.32	0.0458	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,164.95660	2,093.637	19.94	0.7517	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			421.35660	454.937	19.94	0.2483	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,102.20010	2,032.253	19.97	0.7404	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			448.60010	483.553	19.97	0.2596	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			401.04930	388.962	24.44	0.2141	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			454.80520	490.064	19.97	0.2621	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			571.87570	553.328	23.31	0.2904	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,657.44930	3,750.262	24.44	0.7859	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,536.24910	2,456.890	19.86	0.8103	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			292.64910	318.190	19.86	0.1897	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,728.27570	2,814.628	23.31	0.7096	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,095.29560	2,025.501	19.97	0.7392	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			451.69560	486.801	19.97	0.2608	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,088.40520	2,018.764	19.97	0.7379	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,572.74800	1,529.346	20.74	0.5637	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,234.94800	1,294.746	20.74	0.4363	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,568.35050	1,525.071	20.75	0.5626	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,240.55050	1,300.471	20.75	0.4374	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,563.96510	1,520.800	20.76	0.5615	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,246.16510	1,306.200	20.76	0.4385	0.00	0	0
Total € / R Option												0.00	0	41,922
Total € / R												678,690,842.80	38,252	160,837
AUS / R	On	13/06/2016	Foreign Exchange Future			11.46230		11.46940			0.0000	11,462.30	1	6,829
AUS / R	On	19/09/2016	Foreign Exchange Future			11.65120		11.65830			0.0000	0.00	0	1,681
AUS / R	On	19/12/2016	Foreign Exchange Future			11.83250		11.83860			0.0000	0.00	0	795
AUS / R	On	13/03/2017	Foreign Exchange Future			12.00730		12.01210			0.0000	0.00	0	4,485

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Future												11,462.30	1	13,790
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			2.84330	2.880	21.15	0.0124	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,372.32680	1,365.271	21.10	0.9873	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			2.92680	2.971	21.10	0.0127	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,392.16240	1,385.091	21.20	0.9880	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			2.76240	2.791	21.20	0.0120	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,382.24330	1,375.180	21.15	0.9876	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			52.18730	53.123	17.60	0.0912	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,518.70230	1,512.462	17.63	0.9116	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			50.40230	51.262	17.63	0.0884	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,509.58810	1,503.385	17.62	0.9102	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			51.28810	52.185	17.62	0.0898	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,500.48730	1,494.323	17.60	0.9088	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,335.77600	1,335.432	17.05	0.8015	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			177.17600	182.932	17.05	0.1985	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,351.44690	1,351.023	17.06	0.8053	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			172.84690	178.523	17.06	0.1947	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,343.60130	1,343.216	17.06	0.8034	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			175.00130	180.716	17.06	0.1966	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			752.45080	757.186	16.94	0.5408	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			700.35080	709.886	16.94	0.4592	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			761.53720	766.274	16.92	0.5451	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			689.43720	698.974	16.92	0.4549	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			756.98290	761.717	16.93	0.5430	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			694.88290	704.417	16.93	0.4570	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												11,462.30	1	13,790
CAD/ R	On	13/06/2016	Foreign Exchange Future			12.10820		12.19420			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.35510		12.44220			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			1,328.04890	1,243.566	19.90	0.9783	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			3.84890	5.366	19.90	0.0217	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,318.16480	1,233.734	19.85	0.9777	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			3.96480	5.534	19.85	0.0223	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,308.28410	1,223.908	19.80	0.9770	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			4.08410	5.708	19.80	0.0230	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			522.57940	478.772	17.02	0.5118	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			460.37940	503.672	17.02	0.4882	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			517.87090	474.529	17.03	0.5086	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			465.67090	509.429	17.03	0.4914	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			513.19530	470.315	17.05	0.5054	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD / R	On	19/09/2016	Foreign Exchange Option	12.40	Put			470.99530	515.215	17.05	0.4946	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			16.01560		16.11400			0.0000	0.00	0	5,055
CHF / R	On	19/09/2016	Foreign Exchange Future			16.42050		16.52060			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	5,055
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,736.31940	1,640.974	22.59	0.9619	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			12.31940	15.374	22.59	0.0381	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,726.49090	1,631.191	22.53	0.9613	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			12.49090	15.591	22.53	0.0387	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,716.66490	1,621.547	22.50	0.9605	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			12.66490	15.947	22.50	0.0395	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			760.26650	717.946	20.89	0.4889	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			839.66650	897.446	20.89	0.5111	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			756.20160	714.077	20.90	0.4870	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			845.60160	903.577	20.90	0.5130	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			752.15640	710.231	20.91	0.4850	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			851.55640	909.731	20.91	0.5150	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	5,055
CNH / R	On	13/06/2016	Foreign Exchange Future			2.38440		2.39920			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.41930		2.43420			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	230
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,766.31080	1,627.033	21.38	0.8811	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			74.31080	83.033	21.38	0.1189	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,946.55970	1,804.237	21.41	0.9089	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			54.55970	60.237	21.41	0.0911	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,855.80570	1,714.898	21.39	0.8956	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			63.80570	70.898	21.39	0.1044	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,243.13790	1,321.796	20.45	0.5181	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1,042.86010	973.798	20.48	0.4684	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,300.86010	1,380.798	20.48	0.5316	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1,001.91920	934.123	20.52	0.4551	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,359.91920	1,441.123	20.52	0.5449	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1,085.13790	1,014.796	20.45	0.4819	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	230

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	13/06/2016	Foreign Exchange Future			2.38350		2.39900			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.44080		2.45650			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,103.62800	2,950.405	25.00	0.9754	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			13.62800	15.405	25.00	0.0246	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			3,004.79330	2,851.762	24.58	0.9731	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			14.79330	16.762	24.58	0.0269	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,202.56620	3,049.172	25.43	0.9775	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			12.56620	14.172	25.43	0.0225	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,606.48180	1,507.611	21.95	0.5902	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			941.48180	999.611	21.95	0.4098	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,553.09270	1,456.218	21.99	0.5774	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			988.09270	1,048.218	21.99	0.4226	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,501.01180	1,406.140	22.02	0.5647	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,036.01180	1,098.140	22.02	0.4353	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.01250		2.02580			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.05490		2.06840			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.09270		2.10620			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.12750		2.14070			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			180.54120	148.206	23.09	0.2127	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,122.54120	1,223.206	23.09	0.7873	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			161.81350	132.252	23.26	0.1934	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,203.81350	1,307.252	23.26	0.8066	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			144.89060	117.912	23.43	0.1756	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,286.89060	1,392.912	23.43	0.8244	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			789.42300	733.436	21.07	0.4242	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,305.42300	1,384.436	21.07	0.5758	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			755.08830	701.047	21.17	0.4099	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,371.08830	1,452.047	21.17	0.5901	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			722.14280	670.003	21.27	0.3960	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,438.14280	1,521.003	21.27	0.6040	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,265.01800	1,201.960	20.66	0.4992	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,403.01800	1,474.960	20.66	0.5008	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,225.81930	1,164.310	20.74	0.4877	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,463.81930	1,537.310	20.74	0.5123	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,187.78830	1,127.797	20.83	0.4763	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,525.78830	1,600.797	20.83	0.5237	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,582.42720	1,517.966	20.50	0.5245	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,575.42720	1,642.966	20.50	0.4755	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,541.45830	1,478.205	20.56	0.5147	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,634.45830	1,703.205	20.56	0.4853	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,502.39690	1,440.420	20.64	0.5050	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			1,695.39690	1,765.420	20.64	0.4950	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			0.15420		0.15550			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15430		0.15560			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15400		0.15580			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			0.07340		0.07080			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06070		0.05860			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05780		0.05600			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			10.66600		10.67360			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.82790		10.83590			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.98550		10.99330			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,665.05530	1,657.251	24.65	0.9946	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			1,45530	1,251	24.65	0.0054	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,684.98980	1,677.186	24.79	0.9949	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			1,38980	1,186	24.79	0.0051	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,675.02220	1,667.218	24.72	0.9948	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			1,42220	1,218	24.72	0.0052	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,433.21140	1,424.501	18.59	0.9025	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			57.31140	56.601	18.59	0.0975	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,424.33390	1,415.619	18.58	0.9009	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			58.43390	57.719	18.58	0.0991	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,415.47290	1,406.753	18.57	0.8993	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			59.57290	58.853	18.57	0.1007	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			686.91970	683.257	18.31	0.5630	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			543.61970	547.757	18.31	0.4370	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			682.07540	678.429	18.32	0.5604	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			548.77540	552.929	18.32	0.4396	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			677.25780	673.625	18.33	0.5578	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			553.95780	558.125	18.33	0.4422	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	0
PULA / R On 13/06/2016 Foreign Exchange Future			1.39740		1.40590			0.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Future			1.41470		1.42300			0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Future			1.43010		1.43840			0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Future			1.44170		1.45010			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			859.00000	774.000		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			759.00000	674.000		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			659.00000	574.000		1.0000	0.00	0	0
PULA / R On 13/06/2016 Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.42	Call			30.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.42	Put			0.00000	53.000		1.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.40	Call			230.00000	147.000		1.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.41	Call			130.00000	47.000		1.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.41	Call			284.00000	201.000		1.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.42	Call			184.00000	101.000		1.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.40	Call			384.00000	301.000		1.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.42	Call			301.00000	217.000		1.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.43	Call			201.00000	117.000		1.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.43	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.44	Call			101.00000	17.000		1.0000	0.00	0	0
PULA / R On 13/03/2017 Foreign Exchange Option	1.44	Put			0.00000	0.000		0.0000	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			1.13460		1.13360			0.0000	0.00	0	13,410
QUANTO €On 19/09/2016 Foreign Exchange Future			1.13830		1.13730			0.0000	0.00	0	0
QUANTO €On 19/12/2016 Foreign Exchange Future			1.14210		1.14110			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	13,410
Total QUANTO € / \$									0.00	0	13,410
RAIN On 13/06/2016 Foreign Exchange Future			27,600.49000		27,762.98000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	19/09/2016	Foreign Exchange Future			28,168.55000		28,333.37000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.41860		11.48420			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.63430		11.69970			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			1,298.54130	1,233.997	21.04	0.9782	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			4.34130	5.397	21.04	0.0218	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,288.67180	1,224.166	20.99	0.9775	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			4.47180	5.566	20.99	0.0225	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,278.80610	1,214.339	20.94	0.9769	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			4.60610	5.740	20.94	0.0231	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			533.56440	501.751	18.23	0.5259	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			453.86440	487.451	18.23	0.4741	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			528.76930	497.157	18.24	0.5227	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			459.06930	492.857	18.24	0.4773	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			524.00980	492.591	18.24	0.5195	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			464.30980	498.291	18.24	0.4805	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			5.23950		5.25180			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.21280		5.22020			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			495.25890	483.263	19.57	0.9664	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			3.45890	3.763	19.57	0.0336	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			485.54020	473.561	19.48	0.9639	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			3.74020	4.061	19.48	0.0361	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			475.84280	463.880	19.40	0.9613	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			4.04280	4.380	19.40	0.0387	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			175.75870	172.196	16.31	0.4734	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			225.55870	229.396	16.31	0.5266	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			184.33640	180.682	16.28	0.4892	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			214.13640	217.882	16.28	0.5108	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			180.00760	176.400	16.29	0.4813	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			219.80760	223.600	16.29	0.5187	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 13/06/2016 Foreign Exchange Future			1.52540		1.53700			0.0000	0.00	0	0
ZMW / R On 19/09/2016 Foreign Exchange Future			1.45770		1.46740			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 941 899 444.20	118,196	1,117,284
Total Options									40 094 517.00	126,746	2,030,014
Grand Total:									1,981,993,961.20	244,942	3,147,298