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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/05/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/05/2016 Foreign Exchange Future			15.12490		15.15830			0.0000	0.00	0	0
\$ / R On 11/05/2016 Foreign Exchange Future			15.11620		15.15830			0.0000	0.00	0	0
\$ / R On 13/05/2016 Foreign Exchange Future			15.11620		15.16130			0.0000	0.00	0	560
\$ / R On 16/05/2016 Foreign Exchange Future			15.12520		15.17040			0.0000	0.00	0	1,780
\$ / R On 17/05/2016 Foreign Exchange Future			15.12820		15.17340			0.0000	0.00	0	0
\$ / R On 18/05/2016 Foreign Exchange Future			15.13120		15.17640			0.0000	0.00	0	0
\$ / R On 19/05/2016 Foreign Exchange Future			15.13430		15.17910			0.0000	0.00	0	0
\$ / R On 20/05/2016 Foreign Exchange Future			15.13740		15.18180			0.0000	0.00	0	4,700
\$ / R On 23/05/2016 Foreign Exchange Future			15.14680		15.18990			0.0000	0.00	0	0
\$ / R On 24/05/2016 Foreign Exchange Future			15.14990		15.19250			0.0000	0.00	0	0
\$ / R On 25/05/2016 Foreign Exchange Future			15.15300		15.19520			0.0000	0.00	0	285
\$ / R On 27/05/2016 Foreign Exchange Future			15.15930		15.20060			0.0000	0.00	0	1,000
\$ / R On 30/05/2016 Foreign Exchange Future			15.16870		15.20870			0.0000	0.00	0	930
\$ / R On 31/05/2016 Foreign Exchange Future			15.17180		15.21130			0.0000	0.00	0	2,168
\$ / R On 01/06/2016 Foreign Exchange Future			15.17500		15.21400			0.0000	0.00	0	0
\$ / R On 06/06/2016 Foreign Exchange Future			15.19060		15.22750			0.0000	0.00	0	0
\$ / R On 07/06/2016 Foreign Exchange Future			15.19380		15.23010			0.0000	0.00	0	0
\$ / R On 08/06/2016 Foreign Exchange Future			15.19690		15.23280			0.0000	0.00	0	300
\$ / R On 09/06/2016 Foreign Exchange Future			15.20000		15.23550			0.0000	0.00	0	264
\$ / R On 13/06/2016 Foreign Exchange Future			15.21260		15.24630			0.0000	874,450,673.20	57,482	548,919
\$ / R On 14/06/2016 Foreign Exchange Future			15.21570		15.25020			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	15/06/2016	Foreign Exchange Future			15.21880		15.25420			0.0000	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Future			15.23760		15.27820			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			15.24690		15.29010			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.25940		15.30610			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			15.26250		15.31010			0.0000	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Future			15.26570		15.31410			0.0000	33,584,540.00	2,200	1,253
\$ / R	On	05/07/2016	Foreign Exchange Future			15.28130		15.33400			0.0000	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Future			15.30310		15.36070			0.0000	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Future			15.31260		15.36880			0.0000	0.00	0	370
\$ / R	On	26/07/2016	Foreign Exchange Future			15.34710		15.39850			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.35030		15.40120			0.0000	0.00	0	2,110
\$ / R	On	28/07/2016	Foreign Exchange Future			15.35340		15.40390			0.0000	0.00	0	265
\$ / R	On	05/08/2016	Foreign Exchange Future			15.37860		15.42550			0.0000	0.00	0	1,900
\$ / R	On	11/08/2016	Foreign Exchange Future			15.39740		15.44170			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.41010		15.45440			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.41640		15.46070			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.44490		15.48910			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.45440		15.49860			0.0000	0.00	0	2,610
\$ / R	On	06/09/2016	Foreign Exchange Future			15.47980		15.52390			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.48610		15.53020			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.48930		15.53340			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.50190		15.54600			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.50830		15.55230			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.52090		15.56500			0.0000	24,290,208.50	1,565	185,582
\$ / R	On	28/09/2016	Foreign Exchange Future			15.54950		15.59340			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.63820		15.68190			0.0000	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Future			15.67620		15.71980			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.74300		15.78650			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.79390		15.83740			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.80990		15.85340			0.0000	28,552,679.40	1,806	64,774
\$ / R	On	13/03/2017	Foreign Exchange Future			16.08180		16.12510			0.0000	11,160,769.20	694	4,932
\$ / R	On	19/06/2017	Foreign Exchange Future			16.36780		16.41080			0.0000	0.00	0	2,300
\$ / R	On	18/09/2017	Foreign Exchange Future			16.57290		16.61750			0.0000	0.00	0	0
Total \$ / R Future												972,038,870.30	63,747	827,617
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			10.16930	0.000	27.50	0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			361.86930	385.100	27.50	1.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			878.44120	844.900	27.50	1.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			0.14120	0.000	27.50	0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.44	Call			718.61360	684.900	27.50	1.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.44	Put			0.31360	0.000	27.50	0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.48	Call			678.74400	644.900	27.50	1.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.48	Put			0.44400	0.000	27.50	0.0000	0.00	0	0
\$ / R	On	11/05/2016	Foreign Exchange Option	14.66	Call			509.12480	461.252	34.63	0.9554	0.00	0	2,500
\$ / R	On	11/05/2016	Foreign Exchange Option	14.66	Put			10.82480	5.052	34.63	0.0446	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			6.19610	7.134	34.31	0.0383	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	13/05/2016	Foreign Exchange Option	15.98	Put			824.89610	870.934	34.31	0.9617	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			8.84730	8.648	25.15	0.0438	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			828.44730	873.448	25.15	0.9562	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	14.81	Call			413.59280	377.957	23.20	0.7651	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	14.81	Put			53.19280	62.757	23.20	0.2349	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	14.82	Call			405.60140	370.304	23.18	0.7583	0.00	0	2,500
\$ / R	On	16/05/2016	Foreign Exchange Option	14.82	Put			55.20140	65.104	23.18	0.2417	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			1.23880	1.043	31.64	0.0050	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,777.83880	1,822.843	31.64	0.9950	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Call			727.54810	681.907	21.99	0.9330	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	14.46	Put			14.14810	13.707	21.99	0.0670	0.00	0	1,000
\$ / R	On	17/05/2016	Foreign Exchange Option	15.15	Call			0.00000	178.995	22.68	0.4880	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	15.15	Put			0.00000	200.795	22.68	0.5120	803,180.40	4,000	2,000
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Call			905.13580	859.467	22.56	0.9600	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.28	Put			8.73580	8.267	22.56	0.0400	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call			437.31790	402.285	21.86	0.7581	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put			60.91790	71.085	21.86	0.2419	0.00	0	15,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			53.14380	48.875	23.67	0.1663	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			574.04380	614.575	23.67	0.8337	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			109.66880	101.037	23.09	0.2856	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			407.86880	443.637	23.09	0.7144	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			169.62850	158.133	21.81	0.3748	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			339.72850	371.333	21.81	0.6252	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Call			743.08110	708.417	20.47	0.8746	0.00	0	0
\$ / R	On	24/05/2016	Foreign Exchange Option	14.48	Put			30.58110	38.517	20.47	0.1254	0.00	0	1,000
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call			255.85470	240.462	21.45	0.4803	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put			260.65470	287.462	21.45	0.5197	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,400.67100	3,359.364	33.49	0.9998	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			0.07100	0.064	33.49	0.0002	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,705.66860	1,664.378	25.56	0.9834	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			5.06860	5.078	25.56	0.0166	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Call			976.47320	937.713	21.40	0.9135	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	14.25	Put			25.87320	28.413	21.40	0.0865	0.00	0	1,000
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			43.48040	40.604	23.22	0.1125	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			972.88040	1,011.304	23.22	0.8875	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			10.06880	9.431	23.81	0.0316	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,509.46880	1,550.131	23.81	0.9684	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Call			950.72160	913.912	20.34	0.8992	0.00	0	0
\$ / R	On	30/05/2016	Foreign Exchange Option	14.29	Put			32.02160	35.212	20.34	0.1008	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Call			768.22350	737.362	19.97	0.8339	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.50	Put			56.92350	65.562	19.97	0.1661	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			524.65180	500.675	20.33	0.6934	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			133.35180	148.875	20.33	0.3066	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Call			750.35600	720.664	20.04	0.8179	0.00	0	0
\$ / R	On	01/06/2016	Foreign Exchange Option	14.53	Put			66.35600	75.664	20.04	0.1821	0.00	0	18,400
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Call			633.14680	606.511	20.20	0.7560	0.00	0	18,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/06/2016	Foreign Exchange Option	14.68	Put			99.14680	111.511	20.20	0.2440	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			244.96240	236.483	21.12	0.3951	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			467.46240	495.883	21.12	0.6049	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,028.08330	2,991.139	27.71	0.9984	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			0.58330	0.539	27.71	0.0016	0.00	0	1,000
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Call			792.94520	765.925	19.70	0.8047	0.00	0	0
\$ / R	On	07/06/2016	Foreign Exchange Option	14.52	Put			82.84520	92.125	19.70	0.1953	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			737.54580	712.404	19.82	0.7719	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			104.74580	115.504	19.82	0.2281	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Call			628.79440	606.527	20.02	0.7113	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.75	Put			145.99440	159.627	20.02	0.2887	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			163.69250	159.489	21.96	0.2819	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			710.89250	742.589	21.96	0.7181	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,951.23050	1,915.649	22.18	0.9840	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			5.73050	5.649	22.18	0.0160	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,941.32850	1,905.748	22.12	0.9837	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			5.82850	5.748	22.12	0.0163	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,931.42810	1,895.849	22.07	0.9834	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			5.92810	5.849	22.07	0.0166	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Call			874.39800	849.241	19.50	0.8112	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.46	Put			88.09800	96.641	19.50	0.1888	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			842.27030	818.395	19.55	0.7978	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			95.97030	105.795	19.55	0.2022	26,448.78	250	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			722.30030	701.157	19.76	0.7401	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			136.00030	148.557	19.76	0.2599	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Call			693.88130	673.453	19.81	0.7248	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.70	Put			147.58130	160.853	19.81	0.2752	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			666.12010	646.413	19.86	0.7092	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			159.82010	173.813	19.86	0.2908	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			659.28330	639.758	19.88	0.7052	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			162.98330	177.158	19.88	0.2948	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			639.02460	620.049	19.91	0.6932	0.00	0	23,510
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			172.72460	187.449	19.91	0.3068	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			625.73010	607.122	19.94	0.6852	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			179.43010	194.522	19.94	0.3148	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			593.24080	575.554	20.00	0.6648	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			196.94080	212.954	20.00	0.3352	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			543.50500	527.297	20.11	0.6317	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			227.20500	244.697	20.11	0.3683	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			525.57560	509.918	20.15	0.6191	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			239.27560	257.318	20.15	0.3809	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			519.68630	504.214	20.16	0.6149	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			243.38630	261.614	20.16	0.3851	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			502.28170	487.358	20.20	0.6022	0.00	0	56,883
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			255.98170	274.758	20.20	0.3978	27,475.83	100	33,400
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Call			447.12370	434.007	20.33	0.5599	0.00	0	17,283

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	15.10	Put			300.82370	321.407	20.33	0.4401	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			372.57770	362.969	20.57	0.4969	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			376.27770	400.369	20.57	0.5031	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Call			241.59310	236.458	21.37	0.3620	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.60	Put			595.29310	623.858	21.37	0.6380	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			199.02760	195.328	21.71	0.3118	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			702.72760	732.728	21.71	0.6882	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			163.33090	160.792	22.05	0.2666	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			817.03090	848.192	22.05	0.7334	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			156.93560	154.601	22.12	0.2582	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			840.63560	872.001	22.12	0.7418	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			142.90630	140.806	22.27	0.2393	0.00	0	650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			896.60630	928.206	22.27	0.7607	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			133.43130	131.605	22.37	0.2264	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			937.13130	969.005	22.37	0.7736	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			124.53610	122.963	22.47	0.2140	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			978.23610	1,010.363	22.47	0.7860	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			113.00330	111.748	22.61	0.1976	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,036.70330	1,069.148	22.61	0.8024	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			108.37180	107.242	22.67	0.1909	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,062.07180	1,094.642	22.67	0.8091	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			103.91850	102.905	22.73	0.1844	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,087.61850	1,120.305	22.73	0.8156	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			99.63750	98.736	22.79	0.1781	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,113.33750	1,146.136	22.79	0.8219	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			94.18830	93.426	22.87	0.1700	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			1,147.88830	1,180.826	22.87	0.8300	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			89.02200	88.386	22.95	0.1621	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,182.72200	1,215.786	22.95	0.8379	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			70.93070	70.710	23.27	0.1338	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,324.63070	1,358.110	23.27	0.8662	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			67.95680	67.800	23.33	0.1291	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,351.65680	1,385.200	23.33	0.8709	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			66.04180	65.924	23.37	0.1260	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,369.74180	1,403.324	23.37	0.8740	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			58.89070	58.913	23.53	0.1142	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,442.59070	1,476.313	23.53	0.8858	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			57.22430	57.277	23.57	0.1114	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,460.92430	1,494.677	23.57	0.8886	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			55.60380	55.686	23.61	0.1087	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			1,479.30380	1,513.086	23.61	0.8913	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			45.46990	45.795	23.90	0.0914	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,609.16990	1,643.195	23.90	0.9086	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			38.95780	39.286	24.14	0.0797	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,712.65780	1,746.686	24.14	0.9203	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			38.41480	38.743	24.16	0.0787	0.00	0	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	16.93	Put		1,722.11480	1,756.143	24.16	0.9213	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call		37.35100	37.678	24.20	0.0768	0.00	0	8,000	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		1,741.05100	1,775.078	24.20	0.9232	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		34.82120	35.144	24.31	0.0721	0.00	0	1,300	
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put		1,788.52120	1,822.544	24.31	0.9279	0.00	0	201	
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call		32.46450	32.782	24.41	0.0677	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put		1,836.16450	1,870.182	24.41	0.9323	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		32.01320	32.328	24.43	0.0668	0.00	0	600	
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,845.71320	1,879.729	24.43	0.9332	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call		30.69690	31.008	24.50	0.0644	0.00	0	10,000	
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put		1,874.39690	1,908.408	24.50	0.9356	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		11.71030	11.869	25.98	0.0265	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		2,555.41030	2,589.269	25.98	0.9735	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		8.84520	8.963	26.43	0.0204	0.00	0	14	
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		2,762.54520	2,796.363	26.43	0.9796	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		8.06430	8.171	26.57	0.0187	0.00	0	17,500	
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		2,831.76430	2,865.571	26.57	0.9813	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call		7.26110	7.355	26.74	0.0169	0.00	0	5,250	
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put		2,910.96110	2,944.755	26.74	0.9831	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		7.07390	7.165	26.79	0.0165	0.00	0	6,600	
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		2,930.77390	2,964.565	26.79	0.9835	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call		5.57380	5.881	28.17	0.0132	0.00	0	1,000	
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put		3,239.27380	3,273.282	28.17	0.9868	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		5.34490	5.634	28.81	0.0125	0.00	0	25,000	
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		3,359.04490	3,393.034	28.81	0.9875	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call		4.75900	4.998	30.94	0.0105	0.00	0	2,700	
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put		3,758.45900	3,792.398	30.94	0.9895	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		3,087.83190	3,054.156	27.94	0.9962	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		1.53190	1.556	27.94	0.0038	0.00	0	330	
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		2,340.51310	2,306.733	23.75	0.9893	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		4.21310	4.133	23.75	0.0107	0.00	0	6,600	
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		2,251.06180	2,217.275	23.25	0.9878	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		4.76180	4.675	23.25	0.0122	0.00	0	750	
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		2,052.58650	2,018.786	22.14	0.9836	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		6.28650	6.186	22.14	0.0164	0.00	0	700	
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		1,963.44350	1,929.638	21.64	0.9812	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		7.14350	7.038	21.64	0.0188	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		1,953.54640	1,919.740	21.58	0.9809	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		7.24640	7.140	21.58	0.0191	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		1,943.65120	1,909.844	21.52	0.9806	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		7.35120	7.244	21.52	0.0194	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		1,755.99760	1,722.185	20.47	0.9740	0.00	0	53,633	
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		9.69760	9.585	20.47	0.0260	0.00	0	545	
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		1,726.43970	1,692.627	20.30	0.9728	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		10.13970	10.027	20.30	0.0272	0.00	0	36,230	
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call		1,275.23840	1,244.122	19.41	0.9239	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			28.93840	31.522	19.41	0.0761	0.00	0	79,677
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Call			1,183.95100	1,153.745	19.43	0.9050	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.10	Put			37.65100	41.145	19.43	0.0950	0.00	0	50
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,094.69840	1,065.596	19.44	0.8830	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			48.39840	52.996	19.44	0.1170	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,050.93120	1,022.456	19.45	0.8709	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			54.63120	59.856	19.45	0.1291	1,346,764.50	22,500	28,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			923.53980	897.252	19.48	0.8297	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			77.23980	84.652	19.48	0.1703	0.00	0	33,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Call			898.83020	873.036	19.49	0.8206	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.43	Put			82.53020	90.436	19.49	0.1794	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			882.51170	857.054	19.49	0.8144	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			86.21170	94.454	19.49	0.1856	0.00	0	500
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Call			818.74680	795.209	19.66	0.7813	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	14.54	Put			108.54680	119.509	19.66	0.2187	0.00	0	1,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			131.90600	130.141	22.47	0.2212	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			971.70600	1,004.441	22.47	0.7788	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Call			773.86530	751.178	19.79	0.7542	0.00	0	0
\$ / R	On	15/06/2016	Foreign Exchange Option	14.61	Put			129.66530	142.378	19.79	0.2458	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Call			848.94730	823.004	19.61	0.7634	0.00	0	0
\$ / R	On	21/06/2016	Foreign Exchange Option	14.56	Put			130.74730	145.404	19.61	0.2366	0.00	0	1,000
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			492.28000	476.827	20.53	0.5423	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			372.18000	399.927	20.53	0.4577	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Call			102.16290	100.465	23.40	0.1584	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.61	Put			1,422.06290	1,463.565	23.40	0.8416	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			98.71270	97.106	23.46	0.1538	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,448.61270	1,490.206	23.46	0.8462	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			70.98020	68.931	23.81	0.1110	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,804.88020	1,849.531	23.81	0.8890	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,820.73030	1,779.365	19.88	0.9571	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			14.63030	19.965	19.88	0.0429	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Call			879.16790	850.828	19.64	0.7483	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	14.58	Put			153.06790	171.428	19.64	0.2517	0.00	0	1,000
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			115.38000	112.884	23.28	0.1689	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,429.28000	1,473.484	23.28	0.8311	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,507.84480	3,461.335	26.98	0.9960	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			1.74480	1.935	26.98	0.0040	0.00	0	250
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			788.82730	762.920	19.86	0.7017	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			198.72730	220.420	19.86	0.2983	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Call			1,113.30020	1,080.571	19.36	0.8286	0.00	0	0
\$ / R	On	30/06/2016	Foreign Exchange Option	14.29	Put			89.20020	104.871	19.36	0.1714	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Call			906.95880	876.185	19.58	0.7366	0.00	0	0
\$ / R	On	05/07/2016	Foreign Exchange Option	14.60	Put			172.95880	194.885	19.58	0.2634	0.00	0	1,000
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Call			934.90280	901.876	19.60	0.7262	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	14.62	Put			194.20280	218.776	19.60	0.2738	0.00	0	0
\$ / R	On	12/07/2016	Foreign Exchange Option	15.04	Call			673.87070	649.459	20.17	0.5983	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	12/07/2016	Foreign Exchange Option	15.04	Put			353.17070	386.359	20.17	0.4017	0.00	0	12,000
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Call			820.80910	793.052	19.93	0.6657	0.00	0	0
\$ / R	On	15/07/2016	Foreign Exchange Option	14.82	Put			272.00910	300.452	19.93	0.3343	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			63.91390	61.935	25.31	0.0802	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,855.41390	2,904.835	25.31	0.9198	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			225.66650	219.894	22.83	0.2432	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,427.16650	1,472.794	22.83	0.7568	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			152.60120	148.311	23.74	0.1724	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,881.40120	1,928.011	23.74	0.8276	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			118.17000	114.807	24.22	0.1381	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,166.97000	2,214.507	24.22	0.8619	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,607.54200	3,557.115	25.37	0.9893	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			6.34200	6.815	25.37	0.0107	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,945.03110	1,899.594	19.94	0.9250	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			43.83110	49.294	19.94	0.0750	0.00	0	150
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Call			910.20050	886.341	19.78	0.6771	0.00	0	0
\$ / R	On	28/07/2016	Foreign Exchange Option	14.78	Put			286.30050	312.941	19.78	0.3229	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Call			819.18470	801.249	20.05	0.6193	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.00	Put			393.68470	422.649	20.05	0.3807	0.00	0	5,000
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Call			765.05740	748.355	20.18	0.5928	0.00	0	0
\$ / R	On	05/08/2016	Foreign Exchange Option	15.10	Put			439.55740	469.755	20.18	0.4072	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,763.65370	2,721.273	21.64	0.9655	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			21.95370	23.873	21.64	0.0345	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			595.58020	585.291	20.72	0.4906	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			673.88020	707.891	20.72	0.5094	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			296.20270	291.812	22.58	0.2789	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,451.80270	1,491.712	22.58	0.7211	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			182.53550	179.465	23.86	0.1822	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,111.83550	2,153.065	23.86	0.8178	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			505.20710	497.672	21.23	0.4247	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			884.50710	921.272	21.23	0.5753	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,058.47720	2,022.913	19.76	0.9043	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			69.37720	78.013	19.76	0.0957	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			171.77660	169.647	24.22	0.1664	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,382.67660	2,424.747	24.22	0.8336	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			149.14350	147.176	24.55	0.1468	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,590.04350	2,632.276	24.55	0.8532	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,699.23540	3,656.403	23.67	0.9844	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			10.13540	11.503	23.67	0.0156	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			855.63540	843.060	20.05	0.5953	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			497.03540	528.660	20.05	0.4047	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			187.53840	186.060	24.16	0.1727	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,463.63840	2,506.260	24.16	0.8273	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,099.24010	2,065.237	19.53	0.9002	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			75.34010	85.437	19.53	0.0998	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,919.87300	1,887.419	19.27	0.8780	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			95.97300	107.619	19.27	0.1220	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			194.16680	192.659	24.08	0.1781	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,410.26680	2,452.859	24.08	0.8219	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,858.87280	1,827.652	19.24	0.8663	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			108.67280	121.552	19.24	0.1337	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			257.73170	256.046	23.46	0.2258	0.00	0	36,130
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,027.53170	2,069.946	23.46	0.7742	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,111.21060	2,077.930	19.55	0.8984	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			77.81060	88.630	19.55	0.1016	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			195.73800	194.440	24.15	0.1772	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,462.33800	2,505.140	24.15	0.8228	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,028.06720	1,014.210	19.74	0.6445	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			432.06720	462.310	19.74	0.3555	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			126.35250	125.597	25.40	0.1179	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,290.35250	3,333.697	25.40	0.8821	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,323.87030	2,290.224	19.66	0.9168	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			61.57030	71.924	19.66	0.0832	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,314.69840	2,281.121	19.65	0.9159	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			62.39840	72.821	19.65	0.0841	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,305.53580	2,272.028	19.64	0.9150	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			63.23580	73.728	19.64	0.0850	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,340.80960	1,321.127	19.31	0.7402	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			275.80960	300.227	19.31	0.2598	60,045.34	200	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			1,026.72790	1,013.945	19.79	0.6355	0.00	0	1,300
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			461.72790	493.045	19.79	0.3645	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,319.31640	2,286.389	19.54	0.9141	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			64.31640	75.489	19.54	0.0859	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,971.19770	1,940.872	19.21	0.8725	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			106.19770	119.972	19.21	0.1275	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			443.97690	442.483	22.06	0.3448	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,388.97690	1,431.583	22.06	0.6552	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Call			1,272.06100	1,253.821	19.36	0.7202	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.60	Put			307.06100	332.921	19.36	0.2798	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,205.55090	1,188.742	19.42	0.6998	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			340.55090	367.842	19.42	0.3002	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			367.77460	367.003	22.66	0.2949	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,662.77460	1,706.103	22.66	0.7051	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			506.51000	503.984	21.65	0.3833	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,211.51000	1,253.084	21.65	0.6167	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			481.74890	479.814	21.80	0.3684	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,276.74890	1,318.914	21.80	0.6316	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			232.80540	232.185	23.88	0.1996	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,367.80540	2,411.285	23.88	0.8004	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			409.38440	408.247	22.32	0.3225	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,504.38440	1,547.347	22.32	0.6775	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Call			400.66210	399.609	22.39	0.3168	0.00	0	1,600

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.70	Put		1,535.66210	1,578.709	22.39	0.6832	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		102.19580	98.678	27.00	0.0901	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		4,087.19580	4,127.778	27.00	0.9099	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		341.44940	340.874	22.90	0.2769	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		1,776.44940	1,819.974	22.90	0.7231	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		259.65880	258.963	23.60	0.2193	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,194.65880	2,238.063	23.60	0.7807	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		2,383.48680	2,350.084	19.60	0.9204	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		58.48680	69.184	19.60	0.0796	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		2,337.60440	2,304.541	19.55	0.9160	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		62.60440	73.641	19.55	0.0840	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		2,328.45500	2,295.460	19.54	0.9151	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		63.45500	74.560	19.54	0.0849	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		179.53770	179.530	24.77	0.1539	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		2,996.13770	3,040.030	24.77	0.8461	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		3,804.77810	3,765.116	22.15	0.9809	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		11.37810	15.616	22.15	0.0191	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		2,180.09700	2,150.668	19.26	0.8926	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		86.69700	101.168	19.26	0.1074	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		194.45950	194.505	24.56	0.1653	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		2,851.05950	2,895.005	24.56	0.8347	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		207.61170	209.627	24.97	0.1612	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,295.71170	3,341.427	24.97	0.8388	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		200.68100	203.474	25.11	0.1568	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,368.78100	3,415.274	25.11	0.8432	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,893.35190	3,857.131	21.21	0.9785	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		11.45190	18.931	21.21	0.0215	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		2,277.25620	2,254.993	18.87	0.8868	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		95.35620	116.793	18.87	0.1132	0.00	0	150
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Call		1,262.47500	1,252.592	19.55	0.6604	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	14.95	Put		492.67500	526.392	19.55	0.3396	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Call		680.18450	682.275	21.44	0.4274	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.30	Put		1,260.38450	1,306.075	21.44	0.5726	0.00	0	0
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Call		661.75780	664.108	21.53	0.4185	0.00	0	8,695
\$ / R	On	07/11/2016	Foreign Exchange Option	16.36	Put		1,301.95780	1,347.908	21.53	0.5815	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		2,392.00620	2,371.317	18.30	0.8844	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		105.50620	128.317	18.30	0.1156	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		231.28270	234.689	25.79	0.1605	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		3,844.78270	3,891.689	25.79	0.8395	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		4,000.72800	3,966.347	20.48	0.9755	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		14.22800	23.347	20.48	0.0245	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		3,224.46520	3,187.542	16.94	0.9614	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		27.06520	33.642	16.94	0.0386	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		3,214.60510	3,177.685	16.90	0.9612	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		27.20510	33.785	16.90	0.0388	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		3,204.74500	3,168.343	16.92	0.9605	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			27.34500	34.443	16.92	0.0395	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,638.81760	2,617.917	18.42	0.8975	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			95.41760	118.017	18.42	0.1025	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,604.53180	2,583.854	18.45	0.8935	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			101.13180	123.954	18.45	0.1065	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,315.24970	2,295.349	18.69	0.8540	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			15.85350	25.323	19.99	0.0256	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,716.81590	2,695.323	18.36	0.9064	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			83.41590	105.423	18.36	0.0936	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			92.64910	115.127	18.40	0.1005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			8.96080	9.211	27.43	0.0087	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,095.56080	11,139.311	27.43	0.9913	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			150.50030	150.825	27.43	0.1020	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,537.10030	5,580.925	27.43	0.8980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,069.25350	4,035.223	19.99	0.9744	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,592.99950	5,636.846	27.43	0.9003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			65.16990	65.754	27.43	0.0502	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,221.76990	7,265.854	27.43	0.9498	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			183.97360	184.097	27.43	0.1205	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,130.57360	5,174.197	27.43	0.8795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,656.04910	2,635.027	18.40	0.8995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,222.41410	5,266.090	27.43	0.8839	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			167.98880	168.213	27.43	0.1118	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,314.58880	5,358.313	27.43	0.8882	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			242.60000	244.625	27.43	0.1523	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,549.20000	4,594.725	27.43	0.8477	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			146.39950	146.746	27.43	0.0997	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,676.82670	4,720.115	27.43	0.8552	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			224.16480	224.000	27.43	0.1417	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,730.76480	4,774.100	27.43	0.8583	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			260.62920	264.107	26.76	0.1651	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,217.22920	4,264.207	26.76	0.8349	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			175.81410	175.990	27.43	0.1161	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,349.69020	4,396.316	27.03	0.8401	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			246.48710	249.291	27.29	0.1552	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,473.08710	4,519.391	27.29	0.8448	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			295.85220	300.840	25.66	0.1890	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,692.45220	3,740.940	25.66	0.8110	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			230.22670	230.015	27.43	0.1448	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,113.48100	4,160.744	26.54	0.8306	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			264.00190	267.633	26.64	0.1674	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,160.60190	4,207.733	26.64	0.8326	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			316.24670	322.020	25.13	0.2026	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,442.84670	3,492.120	25.13	0.7974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			253.09020	256.216	27.03	0.1599	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,461.25020	3,510.462	25.17	0.7984	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		303.11760	308.392	25.46	0.1939	8,034,547.20	26,053	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		3,599.71760	3,648.492	25.46	0.8061	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		374.91620	380.688	24.13	0.2379	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		2,931.51620	2,980.788	24.13	0.7621	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		266.88100	270.644	26.54	0.1694	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		2,966.28380	3,015.527	24.18	0.7650	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		323.62150	329.664	24.95	0.2075	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		3,360.22150	3,409.764	24.95	0.7925	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Call		434.21910	440.218	23.58	0.2703	0.00	0	1,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.00	Put		2,580.81910	2,630.318	23.58	0.7297	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		314.65020	320.362	25.17	0.2016	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		2,631.45360	2,680.933	23.66	0.7347	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Call		418.74670	424.709	23.71	0.2620	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	18.10	Put		2,665.34670	2,714.809	23.71	0.7380	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		642.65110	648.376	22.19	0.3752	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		1,749.25110	1,798.476	22.19	0.6248	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		369.68380	375.427	24.18	0.2350	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		2,177.38220	2,226.905	22.93	0.6845	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		486.77650	492.829	23.17	0.2981	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		2,323.37650	2,372.929	23.17	0.7019	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		694.25710	699.627	21.90	0.3993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		1,600.85710	1,649.727	21.90	0.6007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		424.85360	430.833	23.66	0.2653	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		1,652.27790	1,701.280	22.00	0.6093	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		655.12970	660.775	22.12	0.3811	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		1,711.72970	1,760.875	22.12	0.6189	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		777.61910	782.241	21.49	0.4367	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		1,394.21910	1,442.341	21.49	0.5633	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		520.78220	526.805	22.93	0.3155	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		1,436.09440	1,484.395	21.58	0.5713	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		713.42230	718.634	21.80	0.4080	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		1,550.02230	1,598.734	21.80	0.5920	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		939.02000	941.378	20.86	0.5033	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		1,085.62000	1,131.478	20.86	0.4967	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		675.67790	681.180	22.00	0.3907	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		1,212.71470	1,259.541	21.12	0.5259	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		799.36950	803.761	21.40	0.4461	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,345.96950	1,393.861	21.40	0.5539	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		1,151.31540	1,149.340	20.23	0.5809	0.00	0	750
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		797.91540	839.440	20.23	0.4191	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		759.49440	764.296	21.58	0.4287	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		835.52420	877.766	20.32	0.4303	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		1,018.44770	1,019.368	20.61	0.5336	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		965.04770	1,009.468	20.61	0.4664	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		1,300.13150	1,294.834	19.86	0.6297	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		646.73150	684.934	19.86	0.3703	0.00	0	6,985

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			866.11470	869.441	21.12	0.4741	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			651.50330	689.825	19.87	0.3720	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,199.10160	1,196.065	20.11	0.5970	62,322,178.52	52,106	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			745.70160	786.165	20.11	0.4030	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,459.98000	1,451.104	19.50	0.6775	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			516.58000	551.204	19.50	0.3225	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,118.92420	1,117.666	20.32	0.5697	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			546.52170	582.039	19.59	0.3341	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,408.64880	1,400.921	19.61	0.6626	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			555.24880	591.021	19.61	0.3374	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,633.12290	1,620.494	19.24	0.7227	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			409.72290	440.594	19.24	0.2773	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,294.90330	1,289.725	19.87	0.6280	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			433.90580	465.720	19.28	0.2883	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,524.85200	1,514.527	19.37	0.6956	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			471.45200	504.627	19.37	0.3044	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,478.13350	2,458.054	18.55	0.8774	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			124.73350	148.154	18.55	0.1226	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,419.92170	1,411.939	19.59	0.6659	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			161.84970	185.449	18.69	0.1460	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,720.52800	1,706.120	19.16	0.7429	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			367.12800	396.221	19.16	0.2571	0.00	0	23,489
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,647.42600	2,626.465	18.41	0.8985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			94.02600	116.565	18.41	0.1015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,587.30580	1,575.620	19.28	0.7117	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,530.65310	1,532.496	19.77	0.6346	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			765.55310	810.696	19.77	0.3654	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,370.33880	1,374.693	20.22	0.5880	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			945.23880	992.893	20.22	0.4120	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,352.67420	1,357.284	20.27	0.5826	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			967.57420	1,015.484	20.27	0.4174	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			976.38880	984.628	21.54	0.4573	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,601.28880	1,652.828	21.54	0.5427	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			902.17250	911.075	21.85	0.4298	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,777.07250	1,829.275	21.85	0.5702	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			588.66680	597.933	23.62	0.3013	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			2,893.56680	2,946.133	23.62	0.6987	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			586.97570	596.243	23.63	0.3005	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			2,901.87570	2,954.443	23.63	0.6995	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			501.74560	510.756	24.30	0.2621	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,376.64560	3,428.956	24.30	0.7379	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			453.08840	463.603	24.79	0.2399	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,707.98840	3,761.803	24.79	0.7601	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,541.05410	1,542.340	19.74	0.6373	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			755.95410	800.539	19.74	0.3627	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,535.67440	1,537.413	19.75	0.6359	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			760.57440	805.613	19.75	0.3641	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			290.03180	294.914	27.44	0.1555	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,584.93180	5,633.114	27.44	0.8445	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,601.26590	1,599.956	19.64	0.6526	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			706.16590	748.156	19.64	0.3474	0.00	0	90
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,809.40300	1,811.259	20.03	0.6408	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			908.60300	953.459	20.03	0.3592	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,804.22700	1,806.180	20.04	0.6396	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			913.42700	958.380	20.04	0.3604	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,799.05800	1,801.108	20.05	0.6385	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			918.25800	963.308	20.05	0.3615	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,368.40800	1,374.339	22.21	0.4784	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,130.90800	2,181.439	22.21	0.5216	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,365.30000	1,371.249	22.22	0.4776	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,137.80000	2,188.349	22.22	0.5224	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,371.53220	1,377.444	22.20	0.4792	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,124.03220	2,174.544	22.20	0.5208	0.00	0	0
Total \$ / R Option												72,620,640.56	105,209	1,868,094
Total \$ / R												1,044,659,510.86	168,956	2,695,711
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.21260		15.24630			0.0000	10,374,993.20	682	959
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.52090		15.56500			0.0000	77,604.50	5	331
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.80990		15.85340			0.0000	47,429.70	3	36
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.08180		16.12510			0.0000	0.00	0	54
Total \$ / R MAXI Future												10,500,027.40	690	1,380
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			181,517.66260	178,136.465	20.80	0.9763	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			887.66260	876.465	20.80	0.0237	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			180,530.77970	177,149.555	20.74	0.9760	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			900.77970	889.555	20.74	0.0240	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			179,544.14080	176,162.892	20.69	0.9756	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			914.14080	902.892	20.69	0.0244	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			103,229.31500	101,938.266	19.77	0.6376	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			45,729.31500	48,848.266	19.77	0.3624	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			102,672.78750	101,394.466	19.79	0.6355	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			46,172.78750	49,304.466	19.79	0.3645	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			102,118.67700	100,853.032	19.80	0.6333	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			46,618.67700	49,763.032	19.80	0.3667	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			141,043.38930	140,239.359	19.51	0.6647	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			54,703.38930	58,249.359	19.51	0.3353	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			140,452.09340	139,660.627	19.52	0.6631	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			55,112.09340	58,670.627	19.52	0.3369	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			139,862.61330	139,115.322	19.53	0.6615	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			55,522.61330	59,125.322	19.53	0.3385	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			177,707.25460	182,927.507	21.85	0.5702	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		17.01	Call			89,938.04460	90,830.347	21.86	0.4287	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Put			178,428.04460	183,650.347	21.86	0.5713	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Call			90,496.92490	91,386.262	21.83	0.4308	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Put			176,986.92490	182,206.262	21.83	0.5692	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Call			90,217.25460	91,107.507	21.85	0.4298	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												10,500,027.40	690	1,380
£ / R	On 31/05/2016	Foreign Exchange Future				21.94910		21.90620			0.0000	0.00	0	123
£ / R	On 13/06/2016	Foreign Exchange Future				22.00910		21.95750			0.0000	66,379,445.60	3,016	58,423
£ / R	On 08/09/2016	Foreign Exchange Future				22.41400		22.37560			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future				22.46630		22.42770			0.0000	9,166,250.40	408	24,379
£ / R	On 19/12/2016	Foreign Exchange Future				22.90170		22.86040			0.0000	0.00	0	152
£ / R	On 13/03/2017	Foreign Exchange Future				23.31670		23.27310			0.0000	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Future				23.53630		23.49230			0.0000	0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future				23.75800		23.71200			0.0000	0.00	0	0
Total £ / R Future												75,545,696.00	3,424	83,150
£ / R	On 31/05/2016	Foreign Exchange Option		21.57	Call			530.69330	557.745	16.07	0.6813	0.00	0	0
£ / R	On 31/05/2016	Foreign Exchange Option		21.57	Put			194.49330	178.645	16.07	0.3187	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.49	Call			1,513.38030	1,560.993	16.95	0.9204	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.49	Put			45.88030	41.893	16.95	0.0796	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.50	Call			1,504.02260	1,551.608	16.93	0.9194	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.50	Put			46.52260	42.508	16.93	0.0806	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.51	Call			1,494.67400	1,542.232	16.90	0.9182	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.51	Put			47.17400	43.132	16.90	0.0818	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		24.30	Call			17.02960	19.083	18.19	0.0395	0.00	0	1,300
£ / R	On 13/06/2016	Foreign Exchange Option		24.30	Put			2,359.52960	2,309.984	18.19	0.9605	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		26.50	Call			4.09730	4.200	24.78	0.0078	0.00	0	2,600
£ / R	On 13/06/2016	Foreign Exchange Option		26.50	Put			4,546.59730	4,495.100	24.78	0.9922	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.27	Call			924.86720	941.872	16.92	0.5457	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.27	Put			819.26720	797.872	16.92	0.4543	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		25.85	Call			121.94750	123.912	19.21	0.1086	0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option		25.85	Put			3,596.34750	3,559.912	19.21	0.8914	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		21.20	Call			1,542.18400	1,567.498	16.42	0.7377	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		21.20	Put			366.58400	353.498	16.42	0.2623	0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option		22.25	Call			934.38550	951.537	16.91	0.5494	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.25	Put			808.78550	787.537	16.91	0.4506	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.26	Call			929.61700	946.695	16.92	0.5476	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.26	Put			814.01700	792.695	16.92	0.4524	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		23.01	Call			697.10730	709.143	17.54	0.4310	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		23.01	Put			1,279.40730	1,252.843	17.54	0.5690	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		25.30	Call			213.61130	216.965	19.20	0.1658	0.00	0	800
£ / R	On 19/09/2016	Foreign Exchange Option		25.30	Put			3,085.91130	3,050.665	19.20	0.8342	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option		22.50	Call			893.04380	908.325	17.16	0.5148	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			212.22760	203.108	16.39	0.1652	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.50	Put			965.34380	942.025	17.16	0.4852	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			704.01770	716.171	17.53	0.4341	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,266.31770	1,239.871	17.53	0.5659	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			700.55230	712.652	17.54	0.4325	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,272.85230	1,246.352	17.54	0.5675	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			2,129.92760	2,159.408	16.39	0.8348	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			773.46780	782.484	19.37	0.3598	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,373.06780	2,340.784	19.37	0.6402	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			342.93010	346.227	21.01	0.1822	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,422.53010	4,384.527	21.01	0.8178	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,406.15630	1,423.035	18.15	0.5604	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,185.75630	1,161.335	18.15	0.4396	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,401.58660	1,418.411	18.16	0.5592	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,191.18660	1,166.711	18.16	0.4408	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,246.15310	1,260.995	18.38	0.5155	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,395.75310	1,369.295	18.38	0.4845	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,518.14370	4,557.703	17.51	0.9519	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			67.74370	66.003	17.51	0.0481	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			2,077.03560	2,101.795	17.57	0.7119	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			626.63560	610.095	17.57	0.2881	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,410.73870	1,427.665	18.15	0.5616	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,180.33870	1,155.965	18.15	0.4384	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,774.71180	5,814.908	20.45	0.9711	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			44.31180	43.208	20.45	0.0289	0.00	0	4,885
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,443.65030	1,459.767	19.39	0.4942	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			1,920.55030	1,893.067	19.39	0.5058	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,439.93620	1,456.021	19.40	0.4933	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			1,926.83620	1,899.321	19.40	0.5067	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,447.36510	1,463.523	19.39	0.4951	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			1,914.26510	1,886.823	19.39	0.5049	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,594.08300	1,611.113	19.69	0.4998	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,081.78300	2,054.813	19.69	0.5002	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			318.00000	272.000		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			328.00000	282.000		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			308.00000	262.000		1.0000	0.00	0	0
Total £ / R Option												0.00	0	46,732
Total £ / R												75,545,696.00	3,424	129,882
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13960		0.14075			0.0000	0.00	0	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14289		0.14416			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14608		0.14736			0.0000	0.00	0	5,961

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Future												0.00	0	11,908
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			0.39090	2.178	20.61	0.0074	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,090.20930	979.155	15.69	0.9346	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			15.30930	19.455	15.69	0.0654	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,074.91210	2,959.772	22.88	0.9997	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.01210	0.072	22.88	0.0003	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,075.29090	1,961.878	20.61	0.9926	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,417.99100	3,296.255	19.77	0.9881	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			2.39100	7.255	19.77	0.0119	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,431.58840	2,302.399	15.30	0.9740	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			15.98840	13.399	15.30	0.0260	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,513.49520	1,405.991	16.20	0.8459	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			97.89520	116.991	16.20	0.1541	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00050	0.000	26.88	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,264.40050	26,391.900	26.88	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00030	0.000	26.88	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,264.40030	27,391.900	26.88	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00020	0.000	26.88	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,264.40020	28,391.900	26.88	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,908
€ / R	On	25/05/2016	Foreign Exchange Future			17.27920		17.32660			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.28700		17.33350			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			17.30240		17.34690			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			17.35800		17.39540			0.0000	111,924,384.00	6,448	83,074
€ / R	On	19/09/2016	Foreign Exchange Future			17.76550		17.81520			0.0000	14,016,979.50	789	11,270
€ / R	On	19/12/2016	Foreign Exchange Future			18.15720		18.20520			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			18.53280		18.57970			0.0000	27,799,200.00	1,500	2,500
Total € / R Future												153,740,563.50	8,737	108,286
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			26.48980	22.805	24.62	0.0622	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,379.88980	1,423.605	24.62	0.9378	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			33.10510	27.153	23.93	0.0701	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,379.60510	1,420.153	23.93	0.9299	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			443.56260	414.530	21.54	0.5604	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			286.66260	302.130	21.54	0.4396	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			1,715.34110	1,678.449	19.88	0.9540	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			19.94110	20.449	19.88	0.0460	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,474.48790	1,438.746	20.18	0.9183	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			302.55260	289.119	22.16	0.3709	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			697.15260	721.119	22.16	0.6291	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,146.58990	2,108.425	21.65	0.9763	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		11.18990	10.425	21.65	0.0237	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		2,156.47000	2,118.313	21.70	0.9766	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call		27.61900	25.994	25.71	0.0474	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put		2,482.21900	2,517.994	25.71	0.9526	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		919.66510	890.465	20.91	0.7591	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		154.26510	162.465	20.91	0.2409	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		3,199.32450	3,161.681	27.52	0.9925	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put		274.05470	286.799	21.18	0.3614	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		39.08790	40.746	20.18	0.0817	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		669.45470	644.799	21.18	0.6386	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		3.92450	3.681	27.52	0.0075	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		2,166.35200	2,128.203	21.76	0.9769	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		10.95200	10.203	21.76	0.0231	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		11.07000	10.313	21.70	0.0234	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		2,924.35180	2,878.970	20.43	0.9279	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		69.15180	73.470	20.43	0.0721	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		1,314.39770	1,290.166	20.48	0.6625	0.00	0	700
€ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		499.19770	524.666	20.48	0.3375	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		2,942.73060	2,897.219	20.43	0.9294	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		67.53060	71.719	20.43	0.0706	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		2,933.53800	2,888.090	20.43	0.9287	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		68.33800	72.590	20.43	0.0713	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		1,857.10830	1,835.658	20.05	0.7041	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		551.90830	578.458	20.05	0.2959	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		1,799.50880	1,778.745	20.06	0.6922	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		584.30880	611.545	20.06	0.3078	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		342.23880	339.391	24.74	0.1914	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		591.66910	619.058	20.07	0.3105	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		481.96430	476.927	23.53	0.2589	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		4,037.03880	4,082.191	24.74	0.8086	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		2,198.23190	2,172.821	19.95	0.7675	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		393.03190	415.621	19.95	0.2325	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		3,076.76430	3,119.727	23.53	0.7411	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		1,793.18170	1,772.492	20.06	0.6909	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		587.98170	615.292	20.06	0.3091	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		1,786.86910	1,766.258	20.07	0.6895	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call		1,354.33760	1,347.541	20.96	0.5208	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put		1,464.63760	1,504.741	20.96	0.4792	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call		1,350.43610	1,343.686	20.96	0.5197	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put		1,470.73610	1,510.886	20.96	0.4803	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call		1,346.54590	1,339.835	20.97	0.5186	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put		1,476.84590	1,517.035	20.97	0.4814	0.00	0	0
Total € / R Option											0.00	0	41,922
Total € / R											153,740,563.50	8,737	150,208

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.19790		11.14580			0.0000	1,119,790.00	100	7,644
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.38460		11.33930			0.0000	0.00	0	1,432
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.56180		11.51580			0.0000	0.00	0	380
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.73130		11.68490			0.0000	0.00	0	4,348
Total AU\$ / R Future												1,119,790.00	100	13,804
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			10.53050	9.803	19.20	0.0367	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,075.67350	1,127.265	19.34	0.9650	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			9.87350	9.365	19.34	0.0350	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,065.99700	1,117.481	19.27	0.9641	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			10.19700	9.581	19.27	0.0359	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,056.33050	1,107.703	19.20	0.9633	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			83.68850	82.217	17.19	0.1326	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,214.49650	1,257.899	17.16	0.8658	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			85.19650	83.300	17.16	0.1342	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,231.72040	1,275.746	17.23	0.8690	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			82.42040	81.146	17.23	0.1310	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,222.98850	1,266.817	17.19	0.8674	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,088.42820	1,129.210	16.67	0.7522	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			242.62820	237.410	16.67	0.2478	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,081.24070	1,121.981	16.66	0.7499	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			245.44070	240.181	16.66	0.2501	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,095.63920	1,136.462	16.67	0.7544	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			239.83920	234.662	16.67	0.2456	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			605.30420	634.156	16.96	0.4858	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			860.40420	842.856	16.96	0.5142	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			601.68280	630.422	16.97	0.4837	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			866.78280	849.122	16.97	0.5163	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			598.07780	626.708	16.99	0.4816	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			873.17780	855.409	16.99	0.5184	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,119,790.00	100	13,804
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.74940		11.75080			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.98750		11.99650			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			900.44730	899.719	17.67	0.9292	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			19.64730	20.318	17.67	0.0708	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			891.01610	890.267	17.62	0.9274	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			20.21610	20.867	17.62	0.0726	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			881.60070	880.830	17.57	0.9256	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			20.80070	21.430	17.57	0.0744	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			332.54470	334.204	17.34	0.3986	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			716.04470	726.704	17.34	0.6014	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			329.42750	331.092	17.35	0.3958	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			722.92750	733.592	17.35	0.6042	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			326.33770	328.011	17.37	0.3929	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			729.83770	740.511	17.37	0.6071	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Future			15.64860		15.73100			0.0000	41,625,276.00	2,660	5,055
CHF / R	On	19/09/2016	Foreign Exchange Future			16.04000		16.13390			0.0000	0.00	0	0
Total CHF / R Future												41,625,276.00	2,660	5,055
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,373.86050	1,295.185	20.14	0.9185	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			32.86050	36.585	20.14	0.0815	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,364.62930	1,286.024	20.13	0.9168	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			33.62930	37.424	20.13	0.0832	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,355.41330	1,276.881	20.12	0.9152	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			34.41330	38.281	20.12	0.0848	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			616.22960	578.346	21.17	0.4185	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,082.32960	1,138.346	21.17	0.5815	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			612.87320	575.161	21.19	0.4167	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,088.97320	1,145.161	21.19	0.5833	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			609.53800	571.996	21.20	0.4149	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,095.63800	1,151.996	21.20	0.5851	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												41,625,276.00	2,660	5,055
CNH / R	On	13/06/2016	Foreign Exchange Future			2.32440		2.33120			0.0000	0.00	0	230
CNH / R	On	19/09/2016	Foreign Exchange Future			2.35970		2.36840			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			1,202.21550	1,151.057	20.07	0.7604	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			190.21550	207.057	20.07	0.2396	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,359.52870	1,304.395	20.09	0.8033	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			147.52870	160.395	20.09	0.1967	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,279.82790	1,226.609	20.08	0.7824	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			167.82790	182.610	20.08	0.2176	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,612.93610	1,680.557	20.37	0.5969	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			764.52460	745.875	20.43	0.3907	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,680.52460	1,748.875	20.43	0.6093	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			733.32320	715.368	20.49	0.3786	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,749.32320	1,818.368	20.49	0.6214	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			796.93610	777.557	20.37	0.4031	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 CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	230
DKK / R	On	13/06/2016	Foreign Exchange Future			2.33360		2.33950			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.38940		2.39690			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	Put			35.48390	35.057	22.54	0.0508	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,433.38760	2,373.881	22.11	0.9448	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			38.38760	37.882	22.11	0.0552	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,627.84100	2,568.488	22.96	0.9532	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			32.84100	32.488	22.96	0.0468	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,530.48390	2,471.056	22.54	0.9492	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,281.24340	1,258.428	22.02	0.5256	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,212.24340	1,264.428	22.02	0.4744	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,235.88770	1,214.044	22.06	0.5131	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,266.88770	1,320.044	22.06	0.4869	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,192.76910	1,171.834	22.11	0.5008	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,323.76910	1,377.834	22.11	0.4992	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			1.96070		1.96460			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.00130		2.00660			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.03830		2.04320			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.07210		2.07690			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			94.00800	94.908	22.94	0.1399	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,648.00800	1,687.908	22.94	0.8601	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			84.18770	85.181	23.11	0.1273	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,738.18770	1,778.181	23.11	0.8727	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			75.37660	76.434	23.28	0.1158	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,829.37660	1,869.435	23.28	0.8842	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			571.18770	570.262	21.46	0.3512	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,705.18770	1,757.261	21.46	0.6488	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			546.92400	546.167	21.59	0.3390	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,780.92400	1,833.167	21.59	0.6610	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			523.76000	523.152	21.72	0.3271	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,857.76000	1,910.152	21.72	0.6729	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			977.53080	985.940	20.93	0.4371	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,745.53080	1,802.940	20.93	0.5629	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			945.89330	954.690	21.02	0.4264	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,813.89330	1,871.690	21.02	0.5736	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			915.29980	924.454	21.11	0.4158	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,883.29980	1,941.454	21.11	0.5842	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,269.29880	1,282.319	20.78	0.4706	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,900.29880	1,961.319	20.78	0.5294	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,235.93830	1,248.508	20.85	0.4612	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,966.93830	2,027.508	20.85	0.5388	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,203.50500	1,216.942	20.94	0.4521	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,034.50500	2,095.942	20.94	0.5479	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			0.15030		0.15090			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14910		0.15120			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14890		0.15180			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			0.07500		0.07530			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06960		0.06970			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.06470		0.06500			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			10.25930		10.31740			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.42010		10.48590			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.57460		10.64050			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			1,313.06380	1,255.607	21.88	0.9760	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			5.66380	6.307	21.88	0.0240	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,332.83380	1,275.357	22.05	0.9771	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			5.43380	6.057	22.05	0.0229	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,322.94750	1,265.481	21.96	0.9766	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			5.54750	6.181	21.96	0.0234	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,128.54640	1,074.749	18.34	0.8243	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			102.64640	114.649	18.34	0.1757	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,120.35390	1,066.728	18.33	0.8218	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			104.45390	116.628	18.33	0.1782	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,112.18420	1,058.733	18.33	0.8194	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			106.28420	118.633	18.33	0.1806	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			514.38620	493.698	18.63	0.4587	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			723.88620	769.098	18.63	0.5413	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			510.63950	490.092	18.64	0.4562	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			730.13950	775.492	18.64	0.5438	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			506.92090	486.509	18.65	0.4538	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			736.42090	781.909	18.65	0.5462	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.38120		1.38580			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.39770		1.40320			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.41290		1.41840			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.42380		1.42930			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			658.00000	612.000		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			558.00000	512.000		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			458.00000	412.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			168.00000	223.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			32.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	23.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			68.00000	123.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			84.00000	29.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			16.00000	71.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			184.00000	129.000		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			93.00000	38.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			7.00000	62.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			107.00000	162.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.14100		1.14100			0.0000	0.00	0	13,435
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.14460		1.14460			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.14850		1.14830			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future												0.00	0	13,435
Total QUANTO € / \$												0.00	0	13,435
RAIN	On	13/06/2016	Foreign Exchange Future			26,944.63000		27,015.46000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			27,499.10000		27,589.71000			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			11.10870		11.12770			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.31760		11.34430			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			954.42210	936.408	18.80	0.9374	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			16.72210	17.708	18.80	0.0626	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			944.94850	926.965	18.76	0.9356	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			17.24850	18.265	18.76	0.0644	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			935.49010	917.539	18.73	0.9338	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			17.79010	18.839	18.73	0.0662	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			367.64600	365.841	18.28	0.4266	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			643.34600	668.241	18.28	0.5734	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			364.17380	362.408	18.29	0.4237	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			649.87380	674.808	18.29	0.5763	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			360.72820	359.002	18.31	0.4207	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			656.42820	681.402	18.31	0.5793	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			5.12710		5.14020			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.09860		5.11020			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			390.25960	377.674	17.80	0.9184	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			10.05960	10.574	17.80	0.0816	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			380.91850	368.416	17.73	0.9133	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			10.71850	11.316	17.73	0.0867	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			371.61800	359.207	17.65	0.9079	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			11.41800	12.107	17.65	0.0921	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			290.75330	300.956	16.40	0.6125	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			137.85520	136.321	16.37	0.4021	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			277.65520	287.722	16.37	0.5979	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			134.36890	132.904	16.39	0.3947	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			284.16890	294.304	16.39	0.6053	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			130.95330	129.556	16.40	0.3875	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.49440		1.51040			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.42430		1.43840			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1,254,570,223.20	79,358	1,077,216
Total Options												72,620,640.56	105,209	1,956,748
Grand Total:												1,327,190,863.76	184,567	3,033,964