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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/03/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 23/03/2016 Foreign Exchange Future			15.35550		15.26140			0.0000	303,178,992.00	19,744	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.31400		15.27200			0.0000	0.00	0	140
\$ / R On 31/03/2016 Foreign Exchange Future			15.30640		15.27450			0.0000	0.00	0	485
\$ / R On 01/04/2016 Foreign Exchange Future			15.30940		15.27570			0.0000	0.00	0	0
\$ / R On 04/04/2016 Foreign Exchange Future			15.31860		15.27950			0.0000	0.00	0	20
\$ / R On 05/04/2016 Foreign Exchange Future			15.32160		15.28310			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			15.32460		15.28670			0.0000	0.00	0	0
\$ / R On 07/04/2016 Foreign Exchange Future			15.32770		15.29030			0.0000	0.00	0	0
\$ / R On 08/04/2016 Foreign Exchange Future			15.33070		15.29390			0.0000	0.00	0	90
\$ / R On 11/04/2016 Foreign Exchange Future			15.33990		15.30460			0.0000	0.00	0	100
\$ / R On 14/04/2016 Foreign Exchange Future			15.34900		15.31540			0.0000	0.00	0	0
\$ / R On 15/04/2016 Foreign Exchange Future			15.35200		15.31890			0.0000	8,750,640.00	570	2,397
\$ / R On 18/04/2016 Foreign Exchange Future			15.36120		15.32970			0.0000	0.00	0	0
\$ / R On 20/04/2016 Foreign Exchange Future			15.36730		15.33690			0.0000	0.00	0	700
\$ / R On 25/04/2016 Foreign Exchange Future			15.38250		15.35480			0.0000	0.00	0	0
\$ / R On 26/04/2016 Foreign Exchange Future			15.38550		15.35780			0.0000	0.00	0	267
\$ / R On 28/04/2016 Foreign Exchange Future			15.39160		15.36380			0.0000	0.00	0	107
\$ / R On 29/04/2016 Foreign Exchange Future			15.39470		15.36680			0.0000	1,847,364.00	120	1,100
\$ / R On 04/05/2016 Foreign Exchange Future			15.41000		15.38170			0.0000	0.00	0	733
\$ / R On 10/05/2016 Foreign Exchange Future			15.42840		15.39970			0.0000	0.00	0	0
\$ / R On 13/05/2016 Foreign Exchange Future			15.43760		15.40870			0.0000	0.00	0	550

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/05/2016	Foreign Exchange Future			15.44680		15.41770			0.0000	0.00	0	100
\$ / R	On	17/05/2016	Foreign Exchange Future			15.44990		15.42070			0.0000	0.00	0	100
\$ / R	On	19/05/2016	Foreign Exchange Future			15.45600		15.42670			0.0000	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Future			15.45910		15.42970			0.0000	0.00	0	4,700
\$ / R	On	23/05/2016	Foreign Exchange Future			15.46830		15.43870			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			15.48060		15.45070			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.49290		15.46280			0.0000	495,772.80	32	1,361
\$ / R	On	06/06/2016	Foreign Exchange Future			15.51140		15.48100			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.51760		15.48700			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.52070		15.49000			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.53310		15.50210			0.0000	141,226,945.20	9,092	710,925
\$ / R	On	14/06/2016	Foreign Exchange Future			15.53620		15.50520			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			15.56710		15.53540			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.57940		15.54750			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			15.66580		15.63250			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.66890		15.63550			0.0000	0.00	0	2,110
\$ / R	On	11/08/2016	Foreign Exchange Future			15.71520		15.68100			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.72750		15.69310			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.73370		15.69920			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.76150		15.72650			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.79540		15.75990			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.80160		15.76590			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.80470		15.76900			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.81700		15.78110			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.82320		15.78720			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.83550		15.79930			0.0000	9,659,655.00	610	162,486
\$ / R	On	28/09/2016	Foreign Exchange Future			15.86330		15.82680			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.95260		15.91420			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.05800		16.01720			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.10920		16.06720			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.12510		16.08280			0.0000	8,465,677.50	525	39,929
\$ / R	On	13/03/2017	Foreign Exchange Future			16.39870		16.35320			0.0000	8,199,350.00	500	3,786
\$ / R	On	19/06/2017	Foreign Exchange Future			16.64090		16.59400			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			16.85170		16.80870			0.0000	0.00	0	0
Total \$ / R Future												481,824,396.50	31,193	933,065
\$ / R	On	23/03/2016	Foreign Exchange Option	15.51	Call			20.58010	0.000	25.25	0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	15.51	Put			269.18010	154.500	25.25	1.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,591.40390	1,685.500	25.25	1.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			0.00390	0.000	25.25	0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			301.83880	385.500	25.25	1.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			10.43880	0.000	25.25	0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			19.29470	12.857	21.58	0.0695	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			707.29470	658.857	21.58	0.9305	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,472.00000	3,514.000	38.20	1.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	38.20	0.0000	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,772.40550	1,814.090	30.37	0.9994	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			0.40550	0.090	30.37	0.0006	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			193.27930	188.655	19.77	0.5706	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			171.27930	124.655	19.77	0.4294	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			5.06340	2.720	26.75	0.0130	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			1,460.56340	1,426.320	26.75	0.9870	0.00	0	0
\$ / R	On	01/04/2016	Foreign Exchange Option	15.51	Call			130.34270	116.910	20.88	0.3517	0.00	0	0
\$ / R	On	01/04/2016	Foreign Exchange Option	15.51	Put			364.64270	317.510	20.88	0.6483	0.00	0	21,400
\$ / R	On	01/04/2016	Foreign Exchange Option	15.60	Call			104.83320	90.744	21.07	0.2905	0.00	0	21,400
\$ / R	On	01/04/2016	Foreign Exchange Option	15.60	Put			429.13320	381.344	21.07	0.7095	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	40.66	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			100,910.50000	100,871.400	40.66	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.35	Call			223.51480	218.884	20.16	0.4882	0.00	0	2,500
\$ / R	On	05/04/2016	Foreign Exchange Option	15.35	Put			290.41480	247.284	20.16	0.5118	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			77.06470	66.241	21.34	0.1968	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			663.96470	614.641	21.34	0.8032	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			10.18250	7.624	25.05	0.0279	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			1,517.08250	1,476.024	25.05	0.9721	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			59.38110	49.403	21.88	0.1484	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			812.68110	764.803	21.88	0.8516	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	15.38	Call			233.67160	229.246	20.50	0.4756	0.00	0	2,500
\$ / R	On	07/04/2016	Foreign Exchange Option	15.38	Put			323.37160	281.546	20.50	0.5244	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			43.34610	36.160	22.51	0.1093	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			983.04610	938.460	22.51	0.8907	0.00	0	0
\$ / R	On	08/04/2016	Foreign Exchange Option	15.34	Call			261.28610	258.517	20.54	0.5030	0.00	0	0
\$ / R	On	08/04/2016	Foreign Exchange Option	15.34	Put			307.38610	267.817	20.54	0.4970	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			97.82660	87.980	21.60	0.2104	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			773.22660	728.080	21.60	0.7896	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Call			260.60830	256.086	20.73	0.4487	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Put			415.20830	377.086	20.73	0.5513	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Call			104.57750	95.540	22.19	0.2043	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Put			885.67750	843.540	22.19	0.7957	0.00	0	15,000
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			145.23080	136.436	21.73	0.2728	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			716.33080	674.436	21.73	0.7272	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			309.32760	306.181	20.43	0.4829	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			399.62760	364.981	20.43	0.5171	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			25.19220	20.340	23.93	0.0507	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,785.49220	1,749.140	23.93	0.9493	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,372.61540	1,405.239	20.67	0.9598	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			12.91540	14.039	20.67	0.0402	0.00	0	17,896
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			54.60820	46.938	23.26	0.1024	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			1,427.70820	1,389.638	23.26	0.8976	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			63.07130	56.150	23.43	0.1104	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			1,518.27130	1,483.650	23.43	0.8896	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			281.43460	275.287	21.04	0.4039	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			583.63460	549.787	21.04	0.5961	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call		130.35660	122.295	22.41	0.2116	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put		1,062.55660	1,026.795	22.41	0.7884	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call		78.11120	70.933	23.24	0.1331	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put		1,410.31120	1,375.433	23.24	0.8669	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call		3,557.90950	3,585.859	28.40	0.9990	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put		0.10950	0.359	28.40	0.0010	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call		1,866.05450	1,891.633	20.57	0.9827	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put		8.25450	6.133	20.57	0.0173	0.00	0	150
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call		257.17290	250.383	21.31	0.3673	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put		673.37290	638.783	21.31	0.6327	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call		156.83880	148.769	22.31	0.2394	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put		1,020.03880	984.069	22.31	0.7606	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call		106.83430	98.983	23.05	0.1613	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put		1,425.13430	1,388.983	23.05	0.8387	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call		1,201.29710	1,218.723	19.28	0.8731	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put		81.59710	70.323	19.28	0.1269	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call		423.47090	419.373	20.52	0.4866	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put		533.77090	500.973	20.52	0.5134	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call		286.72850	278.882	21.54	0.3488	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put		858.02850	821.282	21.54	0.6512	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call		297.58920	289.594	21.42	0.3526	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put		869.88920	832.794	21.42	0.6474	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call		125.54730	116.851	23.34	0.1642	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put		1,654.84730	1,616.951	23.34	0.8358	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call		406.38090	400.659	20.91	0.4411	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put		679.68090	644.659	20.91	0.5589	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call		497.37890	494.209	20.52	0.5097	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put		547.67890	515.109	20.52	0.4903	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call		565.67160	564.434	20.23	0.5503	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put		486.97160	456.134	20.23	0.4497	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call		198.70550	189.957	22.81	0.2298	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		1,448.00550	1,409.357	22.81	0.7702	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		3,653.09100	3,683.124	25.30	0.9953	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		2.39100	2.524	25.30	0.0047	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		1,983.62540	2,010.979	20.52	0.9479	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		32.92540	30.379	20.52	0.0521	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		317.73200	309.894	21.71	0.3436	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		997.03200	959.294	21.71	0.6564	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call		910.14520	918.527	19.54	0.7140	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put		267.34520	245.627	19.54	0.2860	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		3,285.85180	3,316.949	23.20	0.9903	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		4.85180	5.549	23.20	0.0097	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		600.95470	600.746	20.35	0.5355	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		569.95470	539.346	20.35	0.4645	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call		1,102.32850	1,115.664	19.46	0.7663	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put		215.32850	198.064	19.46	0.2337	0.00	0	8,219

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			482.21220	479.190	20.98	0.4499	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			775.21220	741.590	20.98	0.5501	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,230.48880	2,259.951	20.55	0.9536	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			30.48880	29.251	20.55	0.0464	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,220.98460	2,250.382	20.53	0.9530	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			30.98460	29.682	20.53	0.0470	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,211.48670	2,240.818	20.51	0.9524	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			31.48670	30.118	20.51	0.0476	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			32.80310	31.395	20.33	0.0486	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,019.16790	2,047.193	19.97	0.9340	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			47.06790	44.093	19.97	0.0660	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,329.98170	2,360.077	20.50	0.9576	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			27.88170	26.977	20.50	0.0424	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,244.37930	2,274.025	20.35	0.9521	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			32.27930	30.926	20.35	0.0479	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,390.98750	1,409.449	19.30	0.8384	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			138.88750	126.349	19.30	0.1616	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,225.43420	2,254.970	20.32	0.9507	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			33.33420	31.870	20.32	0.0493	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,047.04760	2,075.313	20.01	0.9365	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			44.94760	42.213	20.01	0.0635	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			1,022.56860	1,034.373	19.48	0.7279	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			270.46860	251.273	19.48	0.2721	0.00	0	47,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,596.51380	1,617.956	19.21	0.8823	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			94.41380	84.856	19.21	0.1177	0.00	0	2,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,431.05780	1,450.141	19.29	0.8479	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			128.95780	117.041	19.29	0.1521	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			910.34430	919.346	19.72	0.6810	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			338.24430	316.246	19.72	0.3190	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,199.13210	1,214.334	19.39	0.7866	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			197.03210	181.234	19.39	0.2134	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			1,029.31720	1,041.262	19.48	0.7303	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			267.21720	248.162	19.48	0.2697	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			869.21170	877.147	19.81	0.6624	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			367.11170	344.047	19.81	0.3376	0.00	0	16,340
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			990.46420	1,001.473	19.55	0.7150	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			288.36420	268.373	19.55	0.2850	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			959.07490	969.308	19.61	0.7020	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			306.97490	286.208	19.61	0.2980	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			454.95550	451.897	21.21	0.4205	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			882.85550	848.796	21.21	0.5795	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			892.54440	901.086	19.75	0.6730	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			350.44440	327.986	19.75	0.3270	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			886.66760	895.057	19.77	0.6704	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			354.56760	331.957	19.77	0.3296	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			403.06380	399.097	21.52	0.3819	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,000.96380	965.997	21.52	0.6181	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			733.69360	737.988	20.13	0.5950	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			481.59360	454.888	20.13	0.4050	0.00	0	1,900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			464.75050	461.875	21.15	0.4275	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			862.65050	828.775	21.15	0.5725	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			367.28620	362.764	21.75	0.3542	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,095.18620	1,059.664	21.75	0.6458	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			432.85780	429.400	21.34	0.4043	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			930.75780	896.300	21.34	0.5957	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			417.70390	413.986	21.43	0.3930	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			965.60390	930.886	21.43	0.6070	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			302.99090	297.683	22.26	0.3017	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,300.89090	1,264.583	22.26	0.6983	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			383.39560	379.118	21.65	0.3668	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,051.29560	1,016.018	21.65	0.6332	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			375.25620	370.854	21.70	0.3604	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,073.15620	1,037.754	21.70	0.6396	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			276.26790	270.788	22.51	0.2788	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,404.16790	1,367.689	22.51	0.7212	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			359.48240	354.847	21.81	0.3480	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,117.38240	1,081.747	21.81	0.6520	0.00	0	15,300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			339.52430	334.555	21.95	0.3319	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,177.42430	1,141.455	21.95	0.6681	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			225.08260	219.461	23.06	0.2334	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,642.98260	1,606.361	23.06	0.7666	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			296.59760	291.244	22.32	0.2963	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,324.49760	1,288.144	22.32	0.7037	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			292.41290	287.030	22.35	0.2927	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,340.31290	1,303.930	22.35	0.7073	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			212.79120	207.175	23.21	0.2221	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,710.69120	1,674.075	23.21	0.7779	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			272.37500	266.879	22.54	0.2755	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,420.27500	1,383.779	22.54	0.7245	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			243.22030	237.619	22.85	0.2497	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,551.12030	1,514.519	22.85	0.7503	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			199.60920	194.220	23.38	0.2100	3,884,404.00	20,000	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,787.50920	1,751.120	23.38	0.7900	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			223.50730	217.883	23.08	0.2319	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,651.40730	1,614.783	23.08	0.7681	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			220.38720	214.766	23.12	0.2291	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,668.28720	1,631.666	23.12	0.7709	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			99.49320	94.924	25.01	0.1118	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,667.39320	2,631.824	25.01	0.8882	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			205.47280	199.867	23.31	0.2153	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			1,753.37280	1,716.767	23.31	0.7847	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			203.99100	198.440	23.33	0.2140	0.00	0	550

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,761.89100	1,725.340	23.33	0.7860	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			69.38180	65.493	25.88	0.0796	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			3,167.28180	3,132.393	25.88	0.9204	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			120.99120	116.095	24.54	0.1339	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,408.89120	2,372.995	24.54	0.8661	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			104.44740	99.793	24.89	0.1169	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,602.34740	2,566.693	24.89	0.8831	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			57.17540	52.458	26.81	0.0640	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			3,555.07540	3,519.358	26.81	0.9360	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			94.14250	89.673	25.14	0.1062	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			2,742.04250	2,706.573	25.14	0.8938	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			92.85430	88.410	25.17	0.1048	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,760.75430	2,725.310	25.17	0.8952	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,347.39400	3,379.115	22.80	0.9898	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			5.29400	6.015	22.80	0.0102	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,609.16620	2,640.243	20.96	0.9720	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			17.06620	17.143	20.96	0.0280	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,522.03660	2,552.876	20.82	0.9681	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			19.93660	19.776	20.82	0.0319	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,234.90310	2,264.495	20.33	0.9514	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			411.00440	407.307	21.51	0.3859	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			995.80440	961.107	21.51	0.6141	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			833.36680	840.315	20.10	0.6200	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			467.96680	443.215	20.10	0.3800	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			318.83640	315.661	22.54	0.2984	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,423.43640	1,388.561	22.54	0.7016	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			337.70250	334.972	22.43	0.3081	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,410.20250	1,375.572	22.43	0.6919	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			259.12900	256.268	23.22	0.2455	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,751.62900	1,716.868	23.22	0.7545	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,752.44380	3,785.026	23.25	0.9913	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			4.94380	5.626	23.25	0.0087	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,103.23630	2,132.324	19.72	0.9279	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			55.73630	52.924	19.72	0.0721	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			450.81920	447.461	22.12	0.3510	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,418.31920	1,381.661	22.12	0.6490	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			191.75210	187.938	24.60	0.1670	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,749.25210	2,712.138	24.60	0.8330	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,209.57330	2,241.001	19.25	0.9153	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			74.07330	72.101	19.25	0.0847	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			343.81350	339.817	23.06	0.2775	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,838.31350	1,800.917	23.06	0.7225	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			289.15020	285.033	23.54	0.2390	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,103.65020	2,066.133	23.54	0.7610	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,842.83970	3,877.408	21.92	0.9883	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			7.33970	8.508	21.92	0.0117	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			886.63470	891.119	20.41	0.5643	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			725.63470	695.919	20.41	0.4357	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,013.36160	3,035.819	18.56	0.9716	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			32.36160	20.619	18.56	0.0284	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			523.29160	519.365	21.96	0.3725	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,440.19160	1,401.865	21.96	0.6275	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			778.86070	779.421	20.82	0.5060	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			919.66070	885.721	20.82	0.4940	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			365.74890	361.010	23.25	0.2727	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,056.54890	2,017.310	23.25	0.7273	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			307.18390	301.034	23.88	0.2274	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,510.68390	2,469.534	23.88	0.7726	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,937.55570	3,972.523	20.79	0.9860	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			11.05570	11.023	20.79	0.0140	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,319.18500	2,347.122	18.62	0.9088	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			92.68500	85.622	18.62	0.0912	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			341.91570	335.703	23.58	0.2497	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,315.41570	2,274.203	23.58	0.7503	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			366.54960	359.982	23.49	0.2574	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,346.64960	2,304.582	23.49	0.7426	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			356.88180	350.280	23.57	0.2515	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,396.98180	2,354.880	23.57	0.7485	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,359.03460	2,383.275	18.30	0.9083	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			99.13460	87.875	18.30	0.0917	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,190.76210	2,213.823	18.56	0.8842	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			130.86210	118.423	18.56	0.1158	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			453.15910	446.545	22.88	0.3072	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,987.25910	1,944.945	22.88	0.6928	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,133.47150	2,155.945	18.67	0.8730	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			147.57150	134.345	18.67	0.1270	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,370.78980	2,394.444	18.29	0.9074	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			101.78980	89.744	18.29	0.0926	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			366.29960	359.547	23.56	0.2549	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,397.29960	2,354.847	23.56	0.7451	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			257.40730	250.462	24.68	0.1840	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,186.30730	3,143.462	24.68	0.8160	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,321.92580	1,333.720	19.59	0.6860	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			490.82580	466.719	19.59	0.3140	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,575.62550	2,598.801	17.91	0.9286	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			78.42550	65.601	17.91	0.0714	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,566.81620	2,589.926	17.92	0.9276	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			79.61620	66.726	17.92	0.0724	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,558.02020	2,581.065	17.94	0.9266	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			80.82020	67.865	17.94	0.0734	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,637.88950	1,656.007	19.35	0.7631	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			338.58950	320.507	19.35	0.2369	0.00	0	73,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			727.01120	724.044	21.39	0.4436	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,287.71120	1,248.544	21.39	0.5564	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,571.70000	2,596.402	17.99	0.9248	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			82.40000	70.902	17.99	0.0752	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			2,240.63870	2,262.803	18.50	0.8810	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			141.33870	127.303	18.50	0.1190	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			586.38580	580.621	22.11	0.3722	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,647.08580	1,605.120	22.11	0.6278	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,503.72310	1,519.488	19.46	0.7300	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			404.42310	383.988	19.46	0.2700	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			756.19950	753.842	21.27	0.4576	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,226.89950	1,188.342	21.27	0.5424	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			208.70480	200.165	26.11	0.1452	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,959.40480	3,914.665	26.11	0.8548	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			680.94270	677.036	21.60	0.4211	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,391.64270	1,351.536	21.60	0.5789	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			638.25440	633.253	21.81	0.3994	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,498.95440	1,457.753	21.81	0.6006	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,580.47940	2,605.255	17.98	0.9258	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			81.17940	69.755	17.98	0.0742	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			448.93690	442.072	23.08	0.2961	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,149.63690	2,106.572	23.08	0.7039	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			412.24530	405.122	23.33	0.2751	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,312.94530	2,269.622	23.33	0.7249	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,633.43190	2,658.657	17.90	0.9315	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			74.13190	63.157	17.90	0.0685	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,589.27060	2,614.120	17.96	0.9268	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			79.97060	68.620	17.96	0.0732	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			352.47760	344.696	23.98	0.2340	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,775.67760	2,731.396	23.98	0.7660	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			330.83910	323.100	24.18	0.2211	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,914.03910	2,869.800	24.18	0.7789	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,042.82120	4,078.751	20.23	0.9824	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			16.02120	15.451	20.23	0.0176	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,442.13430	2,465.568	18.29	0.9018	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			115.33430	102.268	18.29	0.0982	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,547.51390	2,574.550	18.38	0.8941	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			133.31390	121.950	18.38	0.1059	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			356.00070	349.831	24.45	0.2212	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,211.80070	3,167.231	24.45	0.7788	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			346.24140	340.037	24.55	0.2157	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,282.04140	3,237.437	24.55	0.7843	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,133.34810	4,172.752	19.99	0.9790	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			19.14810	20.152	19.99	0.0210	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,240.18640	4,282.970	19.64	0.9760	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			22.98640	24.969	19.64	0.0240	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		2,668.94900	2,699.578	18.39	0.8881	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		151.74900	141.578	18.39	0.1119	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		366.28200	360.164	25.10	0.2100	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		3,749.08200	3,702.164	25.10	0.7900	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		3,484.73190	3,524.822	18.15	0.9498	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		57.53190	55.622	18.15	0.0502	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		3,475.28990	3,515.277	18.13	0.9494	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		58.08990	56.077	18.13	0.0506	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		3,465.85260	3,505.736	18.12	0.9490	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		58.65260	56.536	18.12	0.0510	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		2,910.02020	2,941.544	17.99	0.9066	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		127.22020	116.444	17.99	0.0934	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		2,901.63470	2,933.094	18.01	0.9056	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		128.83470	117.994	18.01	0.0944	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		2,868.23610	2,899.443	18.06	0.9017	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		10,884.15770	10,840.581	27.39	0.9801	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		4,307.14980	4,351.085	19.20	0.9756	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		24.34980	25.985	19.20	0.0244	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		2,977.61070	3,009.647	17.88	0.9141	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		114.81070	104.547	17.88	0.0859	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		5,475.76960	5,429.662	27.39	0.8557	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		2,918.41980	2,950.006	17.98	0.9075	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		125.61980	114.906	17.98	0.0925	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		133.74640	130.589	27.39	0.0825	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		7,060.94640	7,015.488	27.39	0.9175	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		26.95770	25.681	27.39	0.0199	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		5,117.56220	5,071.413	27.39	0.8367	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		289.36920	285.525	27.39	0.1584	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		5,206.56920	5,160.425	27.39	0.8416	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		264.47670	260.659	27.39	0.1470	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		5,421.67670	5,375.559	27.39	0.8530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		258.56960	254.762	27.39	0.1443	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		4,574.36420	4,525.146	26.84	0.8105	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		353.37260	346.405	26.95	0.1873	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		4,630.57260	4,581.305	26.95	0.8127	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		311.73650	307.888	27.39	0.1684	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		5,028.93650	4,982.788	27.39	0.8316	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		300.36220	296.513	27.39	0.1633	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		4,248.30610	4,199.405	26.21	0.7966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		371.83490	365.111	26.44	0.1980	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		4,369.03490	4,320.011	26.44	0.8020	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		366.35850	359.560	26.59	0.1948	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		4,443.55850	4,394.460	26.59	0.8052	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		357.16420	350.246	26.84	0.1895	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		4,017.49300	3,968.861	25.75	0.7857	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		396.30430	389.916	25.84	0.2121	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,063.50430	4,014.816	25.84	0.7879	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			391.62170	385.166	25.95	0.2094	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,118.82170	4,070.066	25.95	0.7906	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			381.10610	374.505	26.21	0.2034	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,382.42930	3,334.801	24.48	0.7493	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			449.74830	444.161	24.75	0.2421	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,516.94830	3,469.061	24.75	0.7579	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			439.93750	434.198	24.93	0.2367	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,607.13750	3,559.098	24.93	0.7633	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			400.29300	393.961	25.75	0.2143	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,911.79560	2,866.375	23.79	0.7104	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			478.75380	474.880	24.34	0.2580	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,285.95380	3,239.780	24.34	0.7420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			467.36410	462.577	24.45	0.2520	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,364.56410	3,317.477	24.45	0.7480	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			465.22930	459.901	24.48	0.2507	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,294.95050	2,251.473	22.84	0.6451	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			612.88620	610.648	23.30	0.3214	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,590.08620	2,545.548	23.30	0.6786	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			551.14360	548.105	23.74	0.2927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,878.34360	2,833.005	23.74	0.7073	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			544.59560	541.475	23.79	0.2896	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,710.45070	1,670.457	21.85	0.5629	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			868.96500	870.982	21.92	0.4314	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,746.16500	1,705.882	21.92	0.5686	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			728.16140	727.586	22.62	0.3725	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,155.36140	2,112.486	22.62	0.6275	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			687.75050	686.573	22.84	0.3549	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,556.60930	1,517.959	21.57	0.5368	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			927.76370	930.977	21.66	0.4548	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,604.96370	1,565.877	21.66	0.5452	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			906.67870	909.462	21.75	0.4465	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,653.87870	1,614.362	21.75	0.5535	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			883.25070	885.557	21.85	0.4371	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,363.71960	1,327.427	21.23	0.5004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,022.00020	1,027.484	21.31	0.4906	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,409.20020	1,372.384	21.31	0.5094	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,001.47740	1,006.524	21.38	0.4830	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,448.67740	1,411.425	21.38	0.5170	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			949.40930	953.059	21.57	0.4632	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,000.77430	969.666	20.53	0.4193	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,199.00810	1,208.303	20.76	0.5529	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,116.20810	1,083.203	20.76	0.4471	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,120.08330	1,127.644	20.99	0.5258	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,237.28330	1,202.544	20.99	0.4742	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,046.51960	1,052.527	21.23	0.4996	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			788.16520	761.084	20.06	0.3622	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,421.75870	1,435.943	20.18	0.6234	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			838.95870	810.843	20.18	0.3766	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,388.26220	1,401.735	20.26	0.6133	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			875.46220	846.635	20.26	0.3867	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,283.57430	1,294.766	20.53	0.5807	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			601.51900	580.498	19.63	0.3043	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,574.28820	1,591.610	19.83	0.6669	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			691.48820	666.510	19.83	0.3331	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,568.96610	1,586.181	19.84	0.6654	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			696.16610	671.081	19.84	0.3346	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,470.96520	1,486.184	20.06	0.6378	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			525.55000	506.422	19.55	0.2765	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,739.36050	1,761.493	19.59	0.7083	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			566.56050	546.393	19.59	0.2917	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,696.44020	1,717.910	19.62	0.6985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			593.64020	572.810	19.62	0.3015	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,684.31900	1,705.598	19.63	0.6957	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			423.28280	406.942	19.42	0.2362	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,918.68900	1,943.450	19.48	0.7466	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			465.88900	448.350	19.48	0.2534	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,872.70960	1,896.820	19.50	0.7372	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			489.90960	471.720	19.50	0.2628	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,808.35000	1,831.522	19.55	0.7235	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			135.43610	124.343	18.06	0.0983	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,745.08050	2,775.360	18.27	0.8864	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			162.28050	150.260	18.27	0.1136	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,586.21770	2,615.338	18.55	0.8642	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			203.41770	190.238	18.55	0.1358	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			2,006.08280	2,032.042	19.42	0.7638	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,617.74940	1,636.152	20.28	0.6198	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,004.54940	977.452	20.28	0.3802	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			782.36840	784.886	23.42	0.3483	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			2,859.16840	2,816.185	23.42	0.6517	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,807.40730	1,830.876	19.94	0.6668	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			814.20730	792.176	19.94	0.3332	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,636.17010	1,654.894	20.23	0.6248	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			982.97010	956.194	20.23	0.3752	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			622.67140	622.472	24.51	0.2843	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,649.47140	3,603.772	24.51	0.7157	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,218.30360	1,229.497	21.48	0.5023	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,615.10360	1,580.797	21.48	0.4977	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,136.57170	1,146.039	21.76	0.4759	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,783.37170	1,747.339	21.76	0.5241	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			431.90400	429.370	27.41	0.1969	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,498.70400	5,450.670	27.41	0.8031	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	18.44	Call		780.41080	782.903	23.44	0.3475	0.00	0	7,160
\$ / R	On	13/03/2017		Foreign Exchange Option	18.44	Put		2,867.21080	2,824.203	23.44	0.6525	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	19.00	Call		680.67570	681.451	24.08	0.3080	0.00	0	6,370
\$ / R	On	13/03/2017		Foreign Exchange Option	19.00	Put		3,327.47570	3,282.751	24.08	0.6920	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.23	Call		1,878.84050	1,903.648	19.84	0.6828	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.23	Put		755.64050	734.948	19.84	0.3172	0.00	0	90
\$ / R	On	13/03/2017		Foreign Exchange Option	15.34	Call		1,818.23940	1,841.912	19.92	0.6693	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.34	Put		805.03940	783.212	19.92	0.3307	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.35	Call		1,812.81630	1,836.387	19.93	0.6680	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.35	Put		809.61630	787.687	19.93	0.3320	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.52	Call		2,057.31200	2,080.710	20.37	0.6630	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.52	Put		983.31200	959.811	20.37	0.3370	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.53	Call		2,052.17790	2,075.476	20.38	0.6620	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.53	Put		988.17790	964.576	20.38	0.3380	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.51	Call		2,062.46540	2,085.951	20.36	0.6641	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.51	Put		978.46540	955.051	20.36	0.3359	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.37	Call		1,586.89970	1,599.048	22.23	0.5096	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.37	Put		2,148.19970	2,117.348	22.23	0.4904	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.38	Call		1,583.58070	1,595.676	22.24	0.5088	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.38	Put		2,154.88070	2,123.976	22.24	0.4912	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.39	Call		1,580.26990	1,592.322	22.24	0.5080	0.00	0	0
\$ / R	On	18/09/2017		Foreign Exchange Option	17.39	Put		2,161.56990	2,130.622	22.24	0.4920	0.00	0	0
Total \$ / R Option											3,884,404.00	20,000	1,630,032	
Total \$ / R											485,708,800.50	51,193	2,563,097	
\$ / R MAXI	On	13/06/2016		Foreign Exchange Future	15.53310			15.50210			0.0000	0.00	0	1,006
\$ / R MAXI	On	19/09/2016		Foreign Exchange Future	15.83550			15.79930			0.0000	79,177.50	5	144
\$ / R MAXI	On	19/12/2016		Foreign Exchange Future	16.12510			16.08280			0.0000	80,625.50	5	6
\$ / R MAXI	On	13/03/2017		Foreign Exchange Future	16.39870			16.35320			0.0000	0.00	0	0
Total \$ / R MAXI Future											159,803.00	10	1,156	
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.44	Call		210,305.32210	213,176.331	20.11	0.9413	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.44	Put		4,095.32210	3,866.331	20.11	0.0587	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.45	Call		209,369.67170	212,233.591	20.09	0.9406	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.45	Put		4,159.67170	3,923.591	20.09	0.0594	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.46	Call		208,434.89140	211,291.603	20.08	0.9398	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.46	Put		4,224.89140	3,981.603	20.08	0.0602	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	14.99	Put		51,337.42040	48,950.047	19.61	0.3201	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	15.00	Call		131,671.85730	132,892.541	19.62	0.6781	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	15.00	Put		51,741.85730	49,342.541	19.62	0.3219	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	15.01	Call		131,108.07670	132,286.961	19.62	0.6763	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	15.01	Put		52,178.07670	49,736.961	19.62	0.3237	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	14.99	Call		132,267.42040	133,500.047	19.61	0.6799	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	14.99	Call		169,447.59380	171,518.472	19.70	0.6967	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	14.99	Put		60,167.59380	58,008.472	19.70	0.3033	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	19/12/2016	Foreign Exchange Option	15.00	Call			168,855.14380	170,914.326	19.70	0.6953	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			60,575.14380	58,404.326	19.70	0.3047	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			168,264.30170	170,311.781	19.71	0.6939	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			60,984.30170	58,801.781	19.71	0.3061	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			178,337.16860	174,733.896	21.76	0.5241	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			113,343.41120	114,283.637	21.77	0.4748	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			179,023.41120	175,413.637	21.77	0.5252	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			113,971.29670	114,925.186	21.75	0.4769	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			177,651.29670	174,055.186	21.75	0.5231	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			113,657.16860	114,603.896	21.76	0.4759	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												159,803.00	10	1,156
£ / R	On	15/04/2016	Foreign Exchange Future			21.69580		21.79750			0.0000	0.00	0	121
£ / R	On	28/04/2016	Foreign Exchange Future			21.75270		21.86250			0.0000	0.00	0	157
£ / R	On	13/06/2016	Foreign Exchange Future			21.95590		22.06210			0.0000	21,955.90	1	54,839
£ / R	On	08/09/2016	Foreign Exchange Future			22.35000		22.45120			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.40010		22.50080			0.0000	0.00	0	1,417
£ / R	On	19/12/2016	Foreign Exchange Future			22.83210		22.92530			0.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Future			23.24840		23.33690			0.0000	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Future			23.42540		23.50840			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			23.62390		23.71040			0.0000	0.00	0	0
Total £ / R Future												21,955.90	1	56,607
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			16.84750	11.796	22.12	0.0262	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			2,419.34750	2,515.996	22.12	0.9738	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Put			653.22050	696.563	19.72	0.5718	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Call			475.72050	409.263	19.72	0.4282	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,806.46060	1,733.044	19.80	0.7833	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			234.36060	267.144	19.80	0.2167	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,798.75130	1,725.548	19.80	0.7817	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			236.65130	269.648	19.80	0.2183	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,791.05530	1,718.069	19.80	0.7802	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			238.95530	272.169	19.80	0.2198	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			236.88170	224.910	22.50	0.1847	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			2,474.78170	2,569.010	22.50	0.8153	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			54.38800	56.640	24.05	0.0556	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			4,492.28800	4,600.740	24.05	0.9444	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,357.54580	1,310.765	20.91	0.5396	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,166.34580	1,220.765	20.91	0.4604	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,352.95670	1,306.256	20.92	0.5384	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,171.75670	1,226.256	20.92	0.4616	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			387.08760	370.084	23.31	0.2010	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,785.88760	3,870.084	23.31	0.7990	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,929.64860	1,865.133	20.39	0.6737	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	08/09/2016	Foreign Exchange Option	21.20	Put			678.44860	715.133	20.39	0.3263	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,362.14790	1,315.287	20.91	0.5409	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,160.94790	1,215.287	20.91	0.4591	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,117.21100	1,075.461	21.32	0.4595	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,616.41100	1,675.361	21.32	0.5405	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,113.49740	1,071.846	21.32	0.4584	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,622.69740	1,681.746	21.32	0.5416	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,120.94220	1,079.093	21.31	0.4606	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,610.14220	1,668.993	21.31	0.5394	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,712.92910	1,763.144	21.26	0.4804	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,630.04830	4,703.600	23.69	0.7606	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,790.94430	1,744.840	21.04	0.5555	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,495.64430	1,542.740	21.04	0.4445	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,786.47540	1,740.454	21.05	0.5546	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,501.17540	1,548.354	21.05	0.4454	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,628.22910	1,585.244	21.26	0.5196	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,782.02440	1,736.085	21.05	0.5536	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,506.72440	1,553.985	21.05	0.4464	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,692.49310	4,609.656	20.28	0.9065	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			177.19310	187.556	20.28	0.0935	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			615.34830	595.700	23.69	0.2394	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,789.86200	1,753.437	21.61	0.5026	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,202.96200	2,255.037	21.61	0.4974	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,786.13850	1,749.772	21.62	0.5018	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,209.23850	2,261.372	21.62	0.4982	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,793.59330	1,757.110	21.61	0.5033	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,196.69330	2,248.710	21.61	0.4967	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,902.71680	1,870.269	21.68	0.5039	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,374.31680	2,424.869	21.68	0.4961	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			319.60000	406.100		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			329.60000	416.100		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			309.60000	396.100		1.0000	0.00	0	0
Total £ / R Option												0.00	0	30,777
Total £ / R												21,955.90	1	87,384
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13814		0.13909			0.0000	0.00	0	5,827
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14131		0.14224			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14446		0.14535			0.0000	262,917.20	1,820	6,341
Total ¥ / R Future												262,917.20	1,820	13,316
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			13.08980	17.888	17.19	0.0384	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,031.32990	959.735	17.26	0.7834	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			122.82990	145.535	17.26	0.2166	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,909.53700	2,815.795	18.50	0.9959	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			1.03700	1.595	18.50	0.0041	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,921.58980	1,832.088	17.19	0.9616	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,235.95650	3,146.682	18.29	0.9780	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			11.75650	15.482	18.29	0.0220	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,281.49450	2,201.177	17.62	0.9167	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			57.29450	69.977	17.62	0.0833	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,447.04060	1,382.313	17.66	0.7688	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			222.84060	251.113	17.66	0.2312	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00740	0.006	27.38	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,465.00740	26,554.006	27.38	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00460	0.004	27.38	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,465.00460	27,554.004	27.38	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00290	0.002	27.38	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,465.00290	28,554.002	27.38	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												262,917.20	1,820	13,316
€ / R	On	24/03/2016	Foreign Exchange Future			17.12670		17.14060			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.17440		17.21300			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.21620		17.26530			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			17.22550		17.27310			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			17.23020		17.27690			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.33280		17.37790			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.34070		17.38570			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.40870		17.45260			0.0000	19,271,430.90	1,107	85,101
€ / R	On	19/09/2016	Foreign Exchange Future			17.80900		17.84820			0.0000	12,858,098.00	722	6,028
€ / R	On	19/12/2016	Foreign Exchange Future			18.20160		18.23500			0.0000	4,550,400.00	250	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			18.58030		18.61090			0.0000	13,935,225.00	750	2,100
Total € / R Future												50,615,153.90	2,829	104,707
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			1.65270	0.395	50.24	0.0029	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			1,281.05270	1,293.695	50.24	0.9971	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			72.13020	54.235	23.77	0.1120	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,359.13020	1,379.835	23.77	0.8880	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			118.89310	99.156	23.75	0.1567	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,423.59310	1,452.956	23.75	0.8433	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			534.85160	493.740	21.61	0.5325	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			431.75160	438.240	21.61	0.4675	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			133.87770	114.248	23.71	0.1700	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,426.97770	1,454.048	23.71	0.8300	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			237.34340	214.465	23.08	0.2319	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,539.44340	1,561.665	23.08	0.7681	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			247.82540	224.445	23.09	0.2373	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	27/05/2016	Foreign Exchange Option	18.68	Put			1,542.12540	1,563.745	23.09	0.7627	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,262.43920	2,217.672	20.90	0.9161	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			69.83920	68.972	20.90	0.0839	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			485.97210	490.472	20.77	0.3857	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			577.18950	544.785	21.63	0.4364	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			914.58950	926.085	21.63	0.5636	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			151.46640	137.297	24.39	0.1406	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			17.71260	18.829	22.67	0.0256	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,280.79290	2,236.105	20.94	0.9178	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			68.19290	67.405	20.94	0.0822	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,271.61240	2,226.884	20.92	0.9169	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			337.65650	340.093	20.44	0.3012	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			938.57210	899.172	20.77	0.6143	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,653.80920	1,608.679	20.30	0.8293	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			161.20920	159.979	20.30	0.1707	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			1,160.25650	1,118.793	20.44	0.6988	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			69.01240	68.184	20.92	0.0831	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,548.86640	2,578.597	24.39	0.8594	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,270.31260	3,227.529	22.67	0.9744	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			113.53010	95.699	19.01	0.0834	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,012.98220	2,955.899	19.02	0.9158	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			114.78220	96.899	19.02	0.0842	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,004.24470	2,947.112	19.02	0.9149	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			116.04470	98.112	19.02	0.0851	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,021.73010	2,964.699	19.01	0.9166	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			501.44770	477.224	19.59	0.2414	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,011.59490	1,952.068	19.75	0.6988	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,956.94730	1,896.869	19.78	0.6877	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			711.94730	685.269	19.78	0.3123	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			715.94730	689.202	19.78	0.3135	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,944.95520	1,884.755	19.79	0.6852	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			719.95520	693.155	19.79	0.3148	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,336.44770	2,278.824	19.59	0.7586	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			630.71320	589.209	23.27	0.2860	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,195.71320	3,187.609	23.27	0.7140	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			470.19260	438.296	24.45	0.2199	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,135.19260	4,136.696	24.45	0.7801	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,950.94730	1,890.802	19.78	0.6865	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			676.59490	650.468	19.75	0.3012	0.00	0	2,961
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,607.98050	1,573.900	20.75	0.4707	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,524.99930	1,460.346	20.75	0.5283	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,614.09930	1,580.046	20.75	0.4717	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,521.12840	1,456.503	20.76	0.5273	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,620.22840	1,586.203	20.76	0.4727	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,528.88050	1,464.200	20.75	0.5293	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Option												0.00	0	38,310
Total € / R												50,615,153.90	2,829	143,017
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.69820		11.77450			0.0000	9,124,596.00	780	10,161
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.87630		11.94960			0.0000	2,969,075.00	250	1,105
AU\$ / R	On	19/12/2016	Foreign Exchange Future			12.05000		12.11970			0.0000	2,410,000.00	200	330
AU\$ / R	On	13/03/2017	Foreign Exchange Future			12.21690		12.28540			0.0000	0.00	0	3,996
Total AU\$ / R Future												14,503,671.00	1,230	15,592
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			12.61050	13.291	17.37	0.0340	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,706.65040	1,631.021	17.45	0.9672	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			12.15040	12.821	17.45	0.0328	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,696.87810	1,621.254	17.41	0.9666	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			12.37810	13.054	17.41	0.0334	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,687.11050	1,611.491	17.37	0.9660	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			63.51090	65.253	17.16	0.0929	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,804.11280	1,732.631	17.15	0.9058	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			64.51280	66.331	17.15	0.0942	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,822.12180	1,750.489	17.17	0.9084	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			62.52180	64.189	17.17	0.0916	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,813.11090	1,741.553	17.16	0.9071	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,634.06860	1,572.797	17.14	0.8152	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			184.36860	192.797	17.14	0.1848	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,625.93460	1,564.760	17.13	0.8137	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			186.23460	194.760	17.13	0.1863	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,642.21490	1,580.854	17.15	0.8168	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			182.51490	190.853	17.15	0.1832	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			987.69640	948.097	16.90	0.5874	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			642.29640	671.197	16.90	0.4126	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			982.66950	943.191	16.90	0.5854	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			647.26950	676.291	16.90	0.4146	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			977.66820	938.301	16.91	0.5835	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			652.26820	681.401	16.91	0.4165	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												14,503,671.00	1,230	15,592
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.78070		11.88230			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.01430		12.11330			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,071.93530	981.286	16.57	0.8563	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			59.63530	70.586	16.57	0.1437	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,063.32950	972.895	16.56	0.8537	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	13/06/2016	Foreign Exchange Option	10.88	Put			61.02950	72.195	16.56	0.1463	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,054.74930	964.533	16.56	0.8510	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			62.44930	73.833	16.56	0.1490	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			488.00570	439.447	17.71	0.4290	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			754.70570	805.147	17.71	0.5710	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			484.50010	436.170	17.73	0.4266	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			761.20010	811.870	17.73	0.5734	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			481.01520	432.914	17.74	0.4241	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			767.71520	818.614	17.74	0.5759	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Future			16.00790		16.03150			0.0000	0.00	0	6,532
CHF / R	On	19/09/2016	Foreign Exchange Future			16.40040		16.42020			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,532
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,743.54980	1,712.876	20.06	0.8786	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			102.04980	94.976	20.06	0.1214	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,734.61190	1,703.828	20.03	0.8775	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			103.11190	95.928	20.03	0.1225	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,725.68580	1,695.296	20.03	0.8760	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			104.18580	97.396	20.03	0.1240	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			912.71840	897.776	21.53	0.4982	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,092.51840	1,097.376	21.53	0.5018	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			908.87570	893.954	21.54	0.4967	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,098.67570	1,103.554	21.54	0.5033	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			905.04400	890.146	21.56	0.4951	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,104.84400	1,109.746	21.56	0.5049	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,532
CNH / R	On	13/06/2016	Foreign Exchange Future			2.37840		2.38010			0.0000	0.00	0	22,550
CNH / R	On	19/09/2016	Foreign Exchange Future			2.40980		2.41230			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	22,550
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,022.07740	1,996.776	21.22	0.7824	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			321.07740	312.776	21.22	0.2176	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,946.06970	1,920.463	21.17	0.7695	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			345.06970	336.463	21.17	0.2305	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,871.39740	1,845.488	21.11	0.7561	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			370.39740	361.488	21.11	0.2439	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,645.46540	1,647.310	21.13	0.5149	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1,228.21220	1,205.119	21.16	0.4743	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,705.21220	1,707.119	21.16	0.5257	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1,189.01320	1,165.988	21.19	0.4636	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,766.01320	1,767.988	21.19	0.5364	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1,268.46540	1,245.310	21.13	0.4851	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	22,550
DKK / R	On	13/06/2016	Foreign Exchange Future			2.34010		2.34660			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.39540		2.40160			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,623.26560	2,575.254	21.81	0.8641	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			157.26560	174.254	21.81	0.1359	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,802.45980	2,752.620	22.14	0.8801	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			136.45980	151.620	22.14	0.1199	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,712.51610	2,663.573	21.97	0.8723	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			146.51610	162.573	21.97	0.1277	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,557.88810	1,538.641	22.57	0.5372	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,441.88810	1,484.641	22.57	0.4628	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,513.38560	1,494.770	22.62	0.5268	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,497.38560	1,540.770	22.62	0.4732	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,470.37370	1,452.495	22.67	0.5165	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,554.37370	1,598.495	22.67	0.4835	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.00340		2.00060			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.04220		2.03900			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.07810		2.07520			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.11170		2.10950			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			392.68620	383.723	21.60	0.3080	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,586.68620	1,549.723	21.60	0.6920	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			370.94040	361.852	21.74	0.2935	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,664.94040	1,627.852	21.74	0.7065	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			350.41260	341.232	21.88	0.2796	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,744.41260	1,707.232	21.88	0.7204	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			881.61010	871.739	20.97	0.4285	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,691.61010	1,649.739	20.97	0.5715	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			850.77200	840.179	21.06	0.4166	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,760.77200	1,718.179	21.06	0.5834	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			821.01870	809.741	21.15	0.4049	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	19/09/2016	Foreign Exchange Option	2.14	Put			1,831.01870	1,787.741	21.15	0.5951	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,302.58420	1,298.266	20.80	0.4913	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,750.58420	1,717.266	20.80	0.5087	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,266.41210	1,261.302	20.86	0.4811	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,814.41210	1,780.302	20.86	0.5189	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,231.22090	1,225.336	20.92	0.4710	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,879.22090	1,844.336	20.92	0.5290	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,603.70560	1,602.724	20.85	0.5152	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,908.70560	1,885.724	20.85	0.4848	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,566.65990	1,564.847	20.91	0.5064	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,971.65990	1,947.847	20.91	0.4936	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,530.49320	1,527.850	20.97	0.4976	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,035.49320	2,010.850	20.97	0.5024	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			0.14930		0.14930			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15000		0.15000			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15090		0.15090			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			0.07230		0.07160			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06560		0.06510			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.06160		0.06120			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			10.37960		10.43610			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.53700		10.59100			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.69160		10.74280			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			1,433.87930	1,377.874	15.82	0.9729	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			7.77930	8.274	15.82	0.0271	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,453.57950	1,397.567	15.92	0.9739	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			7.47950	7.967	15.92	0.0261	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,443.72780	1,387.719	15.87	0.9734	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			7.62780	8.119	15.87	0.0266	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,227.76590	1,181.484	16.21	0.8423	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			96.76590	104.484	16.21	0.1577	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,219.43570	1,173.224	16.20	0.8402	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			98.43570	106.224	16.20	0.1598	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	19/09/2016	Foreign Exchange Option	9.48	Call			1,211.12790	1,164.989	16.19	0.8380	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			100.12790	107.989	16.19	0.1620	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			567.03810	542.028	16.71	0.4880	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			674.23810	700.428	16.71	0.5120	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			563.11790	538.231	16.72	0.4855	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			680.31790	706.631	16.72	0.5145	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			559.21910	534.455	16.73	0.4830	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			686.41910	712.855	16.73	0.5170	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			1.39220		1.39130			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.40710		1.40660			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.42040		1.41960			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.42900		1.42730			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			713.00000	722.000		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			613.00000	622.000		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			513.00000	522.000		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			134.00000	129.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			66.00000	71.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			34.00000	29.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			96.00000	104.000		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	4.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			4.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			196.00000	204.000		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			73.00000	90.000		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			27.00000	10.000		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			127.00000	110.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.12070		1.12580			0.0000	0.00	0	4,694
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.12460		1.12970			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12880		1.13380			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	4,694
Total QUANTO € / \$												0.00	0	4,694
RAIN	On	13/06/2016	Foreign Exchange Future			27,198.78000		27,250.40000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			27,731.70000		27,780.53000			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			11.36440		11.38030			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.56370		11.57670			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,231.62690	1,212.252	17.33	0.9146	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			41.32690	37.852	17.33	0.0854	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,222.33600	1,202.881	17.28	0.9132	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			42.03600	38.481	17.28	0.0868	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,213.05700	1,193.875	17.28	0.9113	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			42.75700	39.475	17.28	0.0887	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			562.76750	556.188	17.99	0.5099	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			606.06750	612.488	17.99	0.4901	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			558.43960	552.053	18.01	0.5072	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			611.73960	618.353	18.01	0.4928	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			554.13550	547.949	18.02	0.5045	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			617.43550	624.249	18.02	0.4955	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			5.29470		5.28810			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.25820		5.25620			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			542.78270	547.846	15.80	0.9277	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			14.68270	13.146	15.80	0.0723	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			533.58860	538.608	15.78	0.9241	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			15.48860	13.908	15.78	0.0759	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			524.43260	529.408	15.75	0.9203	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			16.33260	14.708	15.75	0.0797	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			247.83370	245.378	16.40	0.5284	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			241.63370	237.178	16.40	0.4716	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	5.26	Call			243.32280	240.805	16.41	0.5218	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			247.12280	242.605	16.41	0.4782	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			238.87850	236.299	16.43	0.5153	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			252.67850	248.099	16.43	0.4847	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			1.30180		1.29760			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.24610		1.24010			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												547387897.50	37,083	1,170,570
Total Options												3884404.00	20,000	1,699,119
Grand Total:												551,272,301.50	57,083	2,869,689