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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/03/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 31/03/2016 Foreign Exchange Future			14.70210		14.84820			0.0000	7,130,518.50	485	0
\$ / R On 01/04/2016 Foreign Exchange Future			14.73210		14.84820			0.0000	0.00	0	0
\$ / R On 04/04/2016 Foreign Exchange Future			14.73210		14.85410			0.0000	0.00	0	20
\$ / R On 05/04/2016 Foreign Exchange Future			14.72630		14.85710			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			14.72920		14.86000			0.0000	0.00	0	0
\$ / R On 07/04/2016 Foreign Exchange Future			14.73210		14.86290			0.0000	0.00	0	0
\$ / R On 08/04/2016 Foreign Exchange Future			14.73500		14.86580			0.0000	0.00	0	90
\$ / R On 11/04/2016 Foreign Exchange Future			14.74370		14.87460			0.0000	0.00	0	100
\$ / R On 14/04/2016 Foreign Exchange Future			14.75240		14.88340			0.0000	0.00	0	0
\$ / R On 15/04/2016 Foreign Exchange Future			14.75530		14.88630			0.0000	3,172,389.50	215	2,397
\$ / R On 18/04/2016 Foreign Exchange Future			14.76410		14.89510			0.0000	0.00	0	0
\$ / R On 20/04/2016 Foreign Exchange Future			14.76990		14.90100			0.0000	0.00	0	700
\$ / R On 25/04/2016 Foreign Exchange Future			14.78460		14.91560			0.0000	0.00	0	0
\$ / R On 26/04/2016 Foreign Exchange Future			14.78750		14.91850			0.0000	0.00	0	267
\$ / R On 28/04/2016 Foreign Exchange Future			14.79330		14.92440			0.0000	0.00	0	107
\$ / R On 29/04/2016 Foreign Exchange Future			14.79620		14.92730			0.0000	0.00	0	1,100
\$ / R On 04/05/2016 Foreign Exchange Future			14.81080		14.94200			0.0000	0.00	0	733
\$ / R On 10/05/2016 Foreign Exchange Future			14.82830		14.95990			0.0000	0.00	0	0
\$ / R On 13/05/2016 Foreign Exchange Future			14.83710		14.96880			0.0000	0.00	0	550
\$ / R On 16/05/2016 Foreign Exchange Future			14.84580		14.97770			0.0000	0.00	0	1,880
\$ / R On 17/05/2016 Foreign Exchange Future			14.84870		14.98070			0.0000	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/05/2016	Foreign Exchange Future			14.85160		14.94530			0.0000	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Future			14.85450		14.98670			0.0000	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Future			14.85750		14.98970			0.0000	0.00	0	4,700
\$ / R	On	23/05/2016	Foreign Exchange Future			14.86620		14.99860			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.87790		15.01050			0.0000	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Future			14.88950		15.02240			0.0000	4,675,303.00	314	831
\$ / R	On	06/06/2016	Foreign Exchange Future			14.90700		15.04010			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			14.91290		15.04600			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.91590		15.04890			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.92780		15.06070			0.0000	1,617,576,408.00	108,360	666,564
\$ / R	On	14/06/2016	Foreign Exchange Future			14.93070		15.06360			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			14.96040		15.09310			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			14.97220		15.10480			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			14.97520		14.97570			0.0000	5,990,080.00	400	200
\$ / R	On	26/07/2016	Foreign Exchange Future			15.05510		15.18800			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.05800		15.19100			0.0000	0.00	0	2,110
\$ / R	On	11/08/2016	Foreign Exchange Future			15.10240		15.23560			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.11420		15.24750			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.12010		15.25340			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.14670		15.28020			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.17920		15.31290			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.18510		15.31880			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.18810		15.32180			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.19990		15.33370			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.20580		15.33970			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.21760		15.35160			0.0000	24,606,859.20	1,617	163,063
\$ / R	On	28/09/2016	Foreign Exchange Future			15.24420		15.37830			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.32900		15.46340			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.42950		15.56420			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.47820		15.61300			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.49340		15.62830			0.0000	49,160,558.20	3,173	39,962
\$ / R	On	13/03/2017	Foreign Exchange Future			15.75540		15.88810			0.0000	0.00	0	4,286
\$ / R	On	19/06/2017	Foreign Exchange Future			16.01080		16.14060			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			16.23390		16.36200			0.0000	0.00	0	0
Total \$ / R Future												1,712,312,116.40	114,564	891,639
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			0.01140	0.000	28.90	0.0000	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			1,881.81140	2,027.900	28.90	1.0000	0.00	0	0
\$ / R	On	01/04/2016	Foreign Exchange Option	15.60	Call			2.64260	2.214	50.68	0.0160	0.00	0	21,400
\$ / R	On	01/04/2016	Foreign Exchange Option	15.60	Put			754.44260	870.114	50.68	0.9840	0.00	0	0
\$ / R	On	01/04/2016	Foreign Exchange Option	15.51	Call			4.00480	3.562	49.75	0.0248	0.00	0	0
\$ / R	On	01/04/2016	Foreign Exchange Option	15.51	Put			665.80480	781.462	49.75	0.9752	0.00	0	21,400
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	89.61	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			101,335.90000	101,457.900	89.61	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			3.96720	4.432	31.50	0.0222	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			1,016.86720	1,148.132	31.50	0.9778	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	05/04/2016	Foreign Exchange Option	16.79	Call			0.33240	0.419	38.94	0.0022	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			1,933.23240	2,064.119	38.94	0.9978	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.35	Call			25.13220	18.127	25.98	0.0887	0.00	0	2,500
\$ / R	On	05/04/2016	Foreign Exchange Option	15.35	Put			518.03220	641.827	25.98	0.9113	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			3.40170	2.900	30.21	0.0146	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			1,183.40170	1,313.700	30.21	0.9854	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	15.38	Call			37.32850	14.947	21.53	0.0766	0.00	0	2,500
\$ / R	On	07/04/2016	Foreign Exchange Option	15.38	Put			554.42850	662.847	21.53	0.9234	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			3.13030	1.533	28.78	0.0080	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			1,370.23030	1,499.433	28.78	0.9920	0.00	0	0
\$ / R	On	08/04/2016	Foreign Exchange Option	15.34	Call			51.93900	20.410	20.70	0.0972	0.00	0	0
\$ / R	On	08/04/2016	Foreign Exchange Option	15.34	Put			526.13900	625.411	20.70	0.9028	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			13.40060	6.440	23.97	0.0278	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			1,118.80060	1,242.740	23.97	0.9722	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Call			71.34330	40.607	21.39	0.1329	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Put			657.94330	758.207	21.39	0.8671	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Call			66.59080	37.473	21.47	0.1241	0.00	0	5,000
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Put			683.19080	785.073	21.47	0.8759	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	14.86	Call			0.00000	180.086	19.87	0.4336	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	14.86	Put			0.00000	287.686	19.87	0.5664	115,074.36	400	200
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			29.24120	17.820	23.22	0.0606	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			1,032.94120	1,152.520	23.22	0.9394	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Call			17.04200	11.172	24.11	0.0392	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Put			1,230.74200	1,355.872	24.11	0.9608	0.00	0	15,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			3.36480	2.306	27.02	0.0080	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			2,198.26480	2,328.206	27.02	0.9920	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			949.75660	819.694	18.74	0.9114	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			24.65660	25.594	18.74	0.0886	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			103.78590	66.815	21.03	0.1820	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			628.68590	722.715	21.03	0.8180	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			9.27680	4.666	24.23	0.0159	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			1,818.27680	1,944.766	24.23	0.9841	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			13.51820	8.234	24.37	0.0238	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			1,907.91820	2,033.634	24.37	0.9762	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			37.58350	23.263	22.97	0.0608	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,409.08350	1,525.763	22.97	0.9392	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			18.62240	11.516	24.03	0.0318	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			1,790.12240	1,914.016	24.03	0.9682	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,118.72480	2,987.708	26.82	0.9993	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.22480	0.208	26.82	0.0007	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,428.29250	1,299.622	19.57	0.9616	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			9.79250	12.122	19.57	0.0384	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			106.82170	74.467	21.66	0.1679	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			848.32170	946.967	21.66	0.8321	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put			953.41200	1,055.446	21.96	0.8488	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call			97.81200	68.746	21.96	0.1512	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	29/04/2016	Foreign Exchange Option	16.23	Call		51.71550	34.834	23.02	0.0818	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put		1,354.41550	1,468.634	23.02	0.9182	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call		32.50070	21.842	23.47	0.0505	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put		1,790.50070	1,911.042	23.47	0.9495	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call		806.85190	697.970	18.69	0.7389	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put		126.95190	149.670	18.69	0.2611	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call		209.53930	165.267	21.04	0.2707	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put		759.63930	846.967	21.04	0.7293	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call		131.14460	101.553	22.12	0.1737	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put		1,142.34460	1,244.453	22.12	0.8263	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call		139.93590	109.441	21.96	0.1805	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put		1,152.23590	1,253.641	21.96	0.8195	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call		48.33060	35.069	23.75	0.0655	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put		2,017.63060	2,136.369	23.75	0.9345	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call		0.00000	442.049	19.39	0.5337	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put		0.00000	390.449	19.39	0.4663	5,856,738.00	15,000	15,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call		209.84140	168.741	21.37	0.2521	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put		923.14140	1,014.241	21.37	0.7479	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call		270.79200	221.108	20.90	0.3114	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put		761.09200	843.609	20.90	0.6886	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call		319.82990	264.344	20.49	0.3522	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put		681.22990	758.144	20.49	0.6478	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		1,547.85410	1,420.664	18.33	0.9158	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		37.35410	42.764	18.33	0.0842	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		162.62720	130.753	22.17	0.1898	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		1,282.12720	1,382.853	22.17	0.8102	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call		92.97520	72.223	23.26	0.1130	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		1,782.47520	1,894.323	23.26	0.8870	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		3,212.92490	3,080.431	23.54	0.9944	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		2.42490	2.531	23.54	0.0056	0.00	0	250
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call		587.11130	503.049	19.30	0.5393	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put		384.71130	433.549	19.30	0.4607	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		362.37100	305.202	20.57	0.3587	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		772.27100	848.202	20.57	0.6413	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		2,846.88660	2,714.087	21.76	0.9859	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		6.78660	7.087	21.76	0.0141	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call		755.06720	661.033	19.10	0.6167	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put		309.06720	348.133	19.10	0.3833	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call		282.05790	235.647	21.31	0.2865	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put		1,016.05790	1,102.747	21.31	0.7135	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		1,798.08650	1,667.860	18.76	0.9259	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		39.18650	41.960	18.76	0.0741	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		1,788.66950	1,658.483	18.74	0.9249	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		39.76950	42.583	18.74	0.0751	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		1,779.25960	1,649.115	18.71	0.9238	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		40.35960	43.215	18.71	0.0762	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	12.16	Call			2,907.78330	2,775.595	21.42	0.9852	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			7.08330	7.795	21.42	0.0148	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,174.36240	2,043.392	19.61	0.9544	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			23.66240	25.592	19.61	0.0456	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,087.87280	1,957.159	19.39	0.9482	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			27.17280	29.359	19.39	0.0518	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,803.35170	1,673.798	18.67	0.9215	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			42.65170	45.998	18.67	0.0785	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,590.30990	1,464.782	18.33	0.8911	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			59.60990	66.982	18.33	0.1089	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,897.46470	1,767.464	18.91	0.9315	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			36.76470	39.664	18.91	0.0685	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,812.72650	1,683.125	18.69	0.9226	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			42.02650	45.325	18.69	0.0774	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,007.27390	899.534	18.61	0.7245	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			196.57390	221.734	18.61	0.2755	14,190,963.20	64,000	51,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,793.98540	1,664.481	18.65	0.9205	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			43.28540	46.681	18.65	0.0795	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,617.79450	1,490.997	18.32	0.8961	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			57.09450	63.197	18.32	0.1039	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			696.04880	608.165	19.30	0.5719	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			385.34880	430.365	19.30	0.4281	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,195.56810	1,079.799	18.48	0.7918	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			134.86810	151.999	18.48	0.2082	0.00	0	2,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,043.58750	933.179	18.54	0.7390	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			182.88750	205.379	18.54	0.2610	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			643.50640	559.649	19.44	0.5412	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			432.80640	481.849	19.44	0.4588	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			841.23980	743.577	18.96	0.6493	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			280.53980	315.777	18.96	0.3507	7,610,232.93	24,100	59,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			701.47720	613.193	19.29	0.5750	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			380.77720	425.393	19.29	0.4250	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			584.54400	505.901	19.62	0.5049	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			493.84400	548.101	19.62	0.4951	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			0.00000	593.278	19.35	0.5627	15,128,591.55	25,500	25,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			0.00000	445.478	19.35	0.4373	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			669.38630	583.512	19.37	0.5565	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			408.68630	455.712	19.37	0.4435	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			275.37740	231.417	21.52	0.2734	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			1,114.67740	1,203.617	21.52	0.7266	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			603.70770	523.091	19.55	0.5169	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			473.00770	525.291	19.55	0.4831	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			589.28800	510.063	19.60	0.5079	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			488.58800	542.263	19.60	0.4921	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			243.76820	203.783	21.83	0.2456	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			1,233.06820	1,325.983	21.83	0.7544	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			570.48810	493.589	19.68	0.4960	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			509.78810	565.789	19.68	0.5040	9,052,622.40	16,000	8,340
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			467.15980	401.068	20.19	0.4249	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			656.45980	723.268	20.19	0.5751	0.00	0	1,900
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			215.85230	179.528	22.14	0.2204	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,355.15230	1,451.728	22.14	0.7796	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			268.73900	225.600	21.58	0.2676	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			1,138.03900	1,227.800	21.58	0.7324	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			253.87290	212.599	21.73	0.2546	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			1,193.17290	1,284.799	21.73	0.7454	39,314,846.34	30,600	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			192.77690	159.595	22.42	0.1991	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,472.07690	1,571.795	22.42	0.8009	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			234.07130	195.343	21.93	0.2370	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,273.37130	1,367.543	21.93	0.7630	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			221.15820	184.126	22.07	0.2253	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,330.45820	1,426.326	22.07	0.7747	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			162.90260	133.516	22.83	0.1705	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,652.20260	1,755.716	22.83	0.8295	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			210.67600	175.047	22.20	0.2157	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,379.97600	1,477.247	22.20	0.7843	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			205.62840	170.683	22.26	0.2110	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,404.92840	1,502.883	22.26	0.7890	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			0.00000	120.399	23.04	0.1557	5,779,142.40	48,000	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			0.00000	1,862.599	23.04	0.8443	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			169.53990	139.410	22.74	0.1770	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,608.83990	1,711.610	22.74	0.8230	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			165.52440	135.842	22.79	0.1730	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,634.82440	1,738.042	22.79	0.8270	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			119.17120	96.387	23.50	0.1279	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,988.47120	2,098.587	23.50	0.8721	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			152.47950	124.616	22.97	0.1605	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,721.77950	1,826.816	22.97	0.8395	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			149.98260	122.488	23.00	0.1581	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,739.28260	1,844.688	23.00	0.8419	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			108.07660	87.061	23.72	0.1168	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			2,097.37660	2,209.261	23.72	0.8832	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			131.47470	106.775	23.29	0.1401	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,880.77470	1,988.975	23.29	0.8599	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			120.14940	97.211	23.49	0.1289	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,979.44940	2,089.411	23.49	0.8711	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			60.08580	47.292	25.04	0.0669	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,789.38580	2,909.492	25.04	0.9331	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			117.24140	94.762	23.54	0.1260	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			2,006.54140	2,116.962	23.54	0.8740	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			112.56100	90.826	23.63	0.1213	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			2,051.86100	2,163.026	23.63	0.8787	0.00	0	201

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			46.40800	35.595	25.68	0.0513	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			3,135.70800	3,257.795	25.68	0.9487	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			107.20360	86.328	23.74	0.1159	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,106.50360	2,218.528	23.74	0.8841	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			104.62650	84.170	23.79	0.1133	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			2,133.92650	2,246.370	23.79	0.8867	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			35.97660	25.297	26.48	0.0371	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			3,575.27660	3,697.497	26.48	0.9629	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			51.16690	40.026	25.41	0.0572	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,990.46690	3,112.226	25.41	0.9428	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			48.68030	37.885	25.54	0.0544	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			3,057.98030	3,180.085	25.54	0.9456	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			29.26860	18.933	27.19	0.0281	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			3,968.56860	4,091.133	27.19	0.9719	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			45.86180	35.047	25.72	0.0505	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,155.16180	3,277.247	25.72	0.9495	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			38.41320	27.666	26.27	0.0404	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			3,457.71320	3,579.866	26.27	0.9596	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			240.40700	201.147	21.93	0.2412	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			1,266.80700	1,360.447	21.93	0.7588	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			189.03590	158.311	23.04	0.1837	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,735.93590	1,837.911	23.04	0.8163	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			555.29570	485.041	20.14	0.4623	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			632.19570	694.641	20.14	0.5377	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			151.60560	126.759	23.70	0.1476	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,086.80560	2,194.559	23.70	0.8524	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,310.44240	3,178.142	21.43	0.9894	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			5.64240	5.941	21.43	0.0106	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,679.81330	1,554.860	18.45	0.8813	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			75.01330	82.660	18.45	0.1187	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			204.68350	172.686	22.96	0.1937	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,719.88350	1,820.486	22.96	0.8063	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			0.00000	706.775	19.39	0.5897	158,317.62	224	224
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			0.00000	451.575	19.39	0.4103	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			118.86770	103.781	25.34	0.1063	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,120.86770	3,238.682	25.34	0.8937	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			299.84650	261.504	22.70	0.2432	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,711.84650	1,806.404	22.70	0.7568	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			221.58730	191.553	23.53	0.1850	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,160.58730	2,263.553	23.53	0.8150	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			183.70040	158.197	24.03	0.1561	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,442.70040	2,550.197	24.03	0.8439	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,399.25590	3,266.572	19.97	0.9862	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			8.25590	8.572	19.97	0.0138	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,797.61220	1,675.390	18.57	0.8615	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			106.61220	117.390	18.57	0.1385	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	11/08/2016	Foreign Exchange Option	12.70	Call			2,569.33410	2,441.417	18.38	0.9471	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			33.73410	39.017	18.38	0.0529	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			637.43450	570.926	20.67	0.4379	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			921.83450	988.526	20.67	0.5621	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			362.94420	321.792	22.56	0.2698	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,725.44420	1,817.592	22.56	0.7302	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			245.29270	214.501	23.71	0.1887	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,381.89270	2,484.401	23.71	0.8113	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			556.08060	496.986	21.18	0.3857	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,142.68060	1,216.886	21.18	0.6143	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,912.61600	1,794.465	18.56	0.8492	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			132.41600	147.765	18.56	0.1508	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			231.18920	202.641	24.09	0.1738	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,650.98920	2,755.941	24.09	0.8262	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			206.54860	180.636	24.41	0.1569	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,856.34860	2,963.936	24.41	0.8431	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,490.62910	3,357.731	18.87	0.9837	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			10.42910	11.031	18.87	0.0163	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			245.51310	216.292	24.08	0.1781	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,732.61310	2,837.092	24.08	0.8219	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,952.81470	1,834.133	18.42	0.8473	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			139.91470	154.933	18.42	0.1527	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,795.24340	1,679.167	18.61	0.8149	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			182.34340	199.967	18.61	0.1851	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			252.50040	222.597	24.00	0.1827	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,679.60040	2,783.397	24.00	0.8173	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,742.51180	1,627.053	18.67	0.8009	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			203.71180	221.953	18.67	0.1991	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			317.12030	281.275	23.38	0.2230	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,298.32030	2,396.175	23.38	0.7770	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,964.76640	1,846.301	18.44	0.8462	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			142.96640	158.201	18.44	0.1538	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			253.43540	223.643	24.07	0.1816	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,731.63540	2,835.543	24.07	0.8184	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,015.69240	929.491	19.70	0.5758	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			631.99240	679.591	19.70	0.4242	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			182.73310	163.743	25.69	0.1329	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,559.03310	3,673.843	25.69	0.8671	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,157.10230	2,037.879	18.18	0.8757	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			107.40230	122.079	18.18	0.1243	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,148.74890	2,029.639	18.19	0.8743	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			109.04890	123.839	18.19	0.1257	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,140.41320	2,021.418	18.20	0.8729	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			110.71320	125.618	18.20	0.1271	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,286.68810	1,185.920	19.06	0.6681	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			435.08810	468.320	19.06	0.3319	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			533.10040	481.358	21.88	0.3420	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,541.50040	1,623.758	21.88	0.6580	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,154.84150	2,035.212	18.15	0.8723	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			113.24150	127.612	18.15	0.1277	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,845.06080	1,730.489	18.61	0.8122	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			193.46080	212.889	18.61	0.1878	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			425.51060	381.235	22.67	0.2807	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,933.91060	2,023.635	22.67	0.7193	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,169.92210	1,077.096	19.34	0.6282	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			518.32210	559.496	19.34	0.3718	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			555.58340	502.013	21.73	0.3543	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,473.98340	1,554.413	21.73	0.6457	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			155.10430	139.558	27.50	0.1089	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,353.50430	4,471.958	27.50	0.8911	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			497.86210	449.044	22.13	0.3225	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,656.26210	1,741.444	22.13	0.6775	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			465.24210	419.206	22.38	0.3041	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,773.64210	1,861.606	22.38	0.6959	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,163.15950	2,043.406	18.14	0.8737	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			111.55950	125.806	18.14	0.1263	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			317.39360	282.248	23.55	0.2167	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,465.79360	2,564.648	23.55	0.7833	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			290.16750	257.570	23.83	0.1999	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,638.56750	2,739.970	23.83	0.8001	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,213.43610	2,092.950	18.07	0.8819	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			101.83610	115.350	18.07	0.1181	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,171.49510	2,051.620	18.12	0.8751	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			109.89510	124.020	18.12	0.1249	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			233.05370	208.893	24.83	0.1607	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,264.75370	3,374.693	24.83	0.8393	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,592.52510	3,457.476	17.92	0.9818	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			14.22510	13.276	17.92	0.0182	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,034.34620	1,915.379	18.30	0.8432	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			156.04620	171.179	18.30	0.1568	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			248.89690	220.810	24.52	0.1696	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,120.59690	3,226.610	24.52	0.8304	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			264.73270	239.540	25.24	0.1673	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,571.33270	3,680.540	25.24	0.8327	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			259.14240	234.477	25.40	0.1636	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,645.74240	3,755.477	25.40	0.8364	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,683.89030	3,550.394	18.34	0.9747	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			20.49030	21.394	18.34	0.0253	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,143.20770	2,023.519	18.34	0.8377	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			179.80770	194.518	18.34	0.1623	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,266.67960	2,144.573	18.24	0.8349	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			202.47960	215.073	18.24	0.1651	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	28/11/2016	Foreign Exchange Option	19.40	Call			288.08080	260.897	26.04	0.1650	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,123.88080	4,231.397	26.04	0.8350	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,791.17120	3,656.870	18.15	0.9705	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			26.97120	27.370	18.15	0.0295	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,043.04650	2,911.758	17.18	0.9298	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			70.04650	73.558	17.18	0.0702	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,034.11280	2,902.891	17.19	0.9290	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			71.11280	74.691	17.19	0.0710	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,025.19120	2,894.036	17.20	0.9281	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			72.19120	75.836	17.20	0.0719	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,500.36630	2,373.966	17.93	0.8598	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			172.06630	180.566	17.93	0.1402	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,492.46760	2,366.258	17.94	0.8585	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			174.16760	182.858	17.94	0.1415	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,461.03500	2,335.610	18.01	0.8532	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,326.89900	11,458.511	26.93	0.9894	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,854.67370	3,715.796	17.02	0.9748	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			26.37370	22.396	17.02	0.0252	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,564.17840	2,436.311	17.79	0.8700	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			155.87840	162.911	17.79	0.1300	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,850.48040	5,960.833	26.93	0.8993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,508.28490	2,381.693	17.91	0.8611	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			169.98490	178.293	17.91	0.1389	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			87.03860	73.011	26.93	0.0531	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,468.73860	7,589.611	26.93	0.9469	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			15.19900	11.911	26.93	0.0106	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,482.28480	5,589.432	26.93	0.8839	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			202.17580	175.253	26.93	0.1120	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,573.87580	5,681.853	26.93	0.8880	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			183.24790	158.240	26.93	0.1028	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,794.94790	5,904.840	26.93	0.8972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			178.78040	154.234	26.93	0.1007	3,593,332.08	23,298	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,939.89960	5,041.652	26.93	0.8571	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			261.84660	229.271	26.93	0.1400	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,993.54660	5,095.871	26.93	0.8600	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			219.31650	190.714	26.93	0.1202	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,391.01650	5,497.314	26.93	0.8798	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			210.58480	182.832	26.93	0.1161	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,629.81090	4,728.125	26.93	0.8393	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			292.71910	257.413	26.93	0.1539	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,744.41910	4,844.013	26.93	0.8461	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			283.57550	249.066	26.93	0.1498	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,815.27550	4,915.666	26.93	0.8502	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			268.19960	235.052	26.93	0.1429	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,394.20240	4,503.938	26.84	0.8265	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			319.50750	294.610	26.93	0.1717	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			4,441.20750	4,551.210	26.93	0.8283	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			315.99210	287.508	26.93	0.1684	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,497.69210	4,604.108	26.93	0.8316	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			308.11090	271.525	26.93	0.1607	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,743.22840	3,848.665	25.46	0.7984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			359.80230	331.352	25.76	0.1949	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,881.50230	3,987.952	25.76	0.8051	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			352.38090	324.575	25.95	0.1907	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,974.08090	4,081.175	25.95	0.8093	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			322.50240	297.338	26.84	0.1735	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,243.15920	3,344.367	24.38	0.7705	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			380.60670	350.364	25.24	0.2067	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,642.30670	3,746.964	25.24	0.7933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			373.14800	343.544	25.42	0.2025	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,724.84800	3,830.145	25.42	0.7975	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			371.52840	342.064	25.46	0.2016	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,595.13700	2,684.108	23.23	0.7169	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			473.94900	432.443	23.73	0.2546	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,905.64900	2,999.043	23.73	0.7454	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			425.56790	391.533	24.30	0.2318	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,207.26790	3,308.133	24.30	0.7682	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			421.45920	387.767	24.38	0.2295	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,974.09260	2,052.112	22.19	0.6445	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			680.62370	624.515	22.25	0.3504	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,012.32370	2,091.115	22.25	0.6496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			565.77590	517.519	22.99	0.2983	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,447.47590	2,534.119	22.99	0.7017	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			533.43700	487.508	23.23	0.2831	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,808.38000	1,883.298	21.89	0.6208	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			728.88410	669.925	21.98	0.3715	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,860.58410	1,936.525	21.98	0.6285	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			711.58720	653.599	22.08	0.3640	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,913.28720	1,990.199	22.08	0.6360	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			692.39260	635.512	22.19	0.3555	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,597.71750	1,667.388	21.48	0.5873	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			806.00720	742.074	21.58	0.4043	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,647.70720	1,718.674	21.58	0.5957	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			789.29980	726.462	21.66	0.3973	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,690.99980	1,763.062	21.66	0.6027	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			746.68000	686.698	21.89	0.3792	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,196.11960	1,252.893	20.65	0.5096	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			952.40600	878.766	20.92	0.4632	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,324.10600	1,385.366	20.92	0.5368	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			886.38570	817.342	21.20	0.4373	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,458.08570	1,523.942	21.20	0.5627	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			826.01750	760.788	21.48	0.4127	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			957.68940	1,005.937	20.14	0.4519	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,143.29780	1,058.635	20.26	0.5333	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,014.99780	1,065.235	20.26	0.4667	49,635,708.70	46,596	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,114.33800	1,031.234	20.35	0.5231	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,056.03800	1,107.834	20.35	0.4769	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,024.41960	946.293	20.65	0.4904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			744.63770	784.876	19.63	0.3907	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,276.14890	1,185.499	19.88	0.5783	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			847.84890	892.099	19.88	0.4217	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,271.48590	1,181.035	19.90	0.5768	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			853.18590	897.635	19.90	0.4232	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,185.98940	1,099.337	20.14	0.5481	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			648.30530	684.562	19.38	0.3592	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,418.72210	1,322.262	19.52	0.6234	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			700.42210	738.862	19.52	0.3766	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,382.99080	1,287.931	19.61	0.6124	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			734.69080	774.531	19.61	0.3876	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,372.93770	1,278.276	19.63	0.6093	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			520.79050	547.592	19.01	0.3116	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,570.30130	1,468.316	19.17	0.6678	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			572.00130	604.916	19.17	0.3322	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,531.09130	1,430.477	19.26	0.6566	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			602.79130	637.077	19.26	0.3434	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,476.60530	1,377.962	19.38	0.6408	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			182.73500	192.210	18.01	0.1468	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,345.64620	2,223.405	18.28	0.8328	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			217.34620	230.005	18.28	0.1672	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,198.02850	2,080.615	18.63	0.8043	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			269.72850	287.215	18.63	0.1957	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,649.09050	1,540.991	19.01	0.6884	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,340.63630	1,253.695	20.37	0.5415	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,192.53630	1,238.295	20.37	0.4585	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			630.34270	583.251	23.74	0.2872	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,172.24270	3,257.851	23.74	0.7128	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,502.03060	1,408.256	19.86	0.5902	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			973.93060	1,012.856	19.86	0.4098	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,356.68260	1,269.030	20.32	0.5465	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,168.58260	1,213.630	20.32	0.4535	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			506.68330	472.815	25.13	0.2350	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,998.58330	4,097.415	25.13	0.7650	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			993.72230	924.606	21.63	0.4267	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,855.62230	1,919.206	21.63	0.5733	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			925.82710	860.786	21.96	0.4021	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,037.72710	2,105.386	21.96	0.5979	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			320.80110	289.727	27.03	0.1506	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,852.70110	5,954.327	27.03	0.8494	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		628.73850	581.754	23.75	0.2865	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		3,180.63850	3,266.354	23.75	0.7135	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		547.19170	508.140	24.48	0.2530	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		3,659.09170	3,752.740	24.48	0.7470	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		1,561.99680	1,465.880	19.69	0.6074	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put		903.89680	940.480	19.69	0.3926	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1,511.08990	1,416.960	19.84	0.5928	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		962.98990	1,001.560	19.84	0.4072	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1,506.55290	1,412.601	19.85	0.5915	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		968.45290	1,007.201	19.85	0.4085	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		1,758.62000	1,661.042	20.23	0.5991	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		1,138.02000	1,170.242	20.23	0.4009	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		1,754.19370	1,656.765	20.24	0.5980	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		1,143.59370	1,175.965	20.24	0.4020	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		1,763.05910	1,665.331	20.22	0.6002	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		1,132.45910	1,164.531	20.22	0.3998	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call		1,361.60840	1,282.540	22.16	0.4532	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put		2,369.60840	2,418.640	22.16	0.5468	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call		1,358.72070	1,279.787	22.17	0.4524	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put		2,376.72070	2,425.887	22.17	0.5476	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call		1,355.83270	1,277.042	22.18	0.4516	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put		2,383.83270	2,433.142	22.18	0.5484	0.00	0	0
Total \$ / R Option											150,435,569.58	293,718	1,743,706
Total \$ / R											1,862,747,685.98	408,282	2,635,345
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.92780	15.06070			0.0000	477,689.60	32	984
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.21760	15.35160			0.0000	243,481.60	16	149
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.49340	15.62830			0.0000	77,467.00	5	10
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.75540	15.88810			0.0000	0.00	0	0
Total \$ / R MAXI Future											798,638.20	53	1,143
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call		167,305.14420	154,425.283	18.33	0.9054	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put		5,235.14420	5,645.283	18.33	0.0946	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call		166,381.57540	153,507.772	18.31	0.9042	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put		5,311.57540	5,727.772	18.31	0.0958	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call		165,459.13230	152,621.301	18.31	0.9026	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put		5,389.13230	5,841.301	18.31	0.0974	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put		65,894.01940	70,718.581	19.74	0.4290	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call		101,570.62530	93,019.307	19.76	0.5691	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put		66,410.62530	71,259.307	19.76	0.4309	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call		101,088.88940	92,562.503	19.77	0.5671	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put		66,928.88940	71,802.503	19.77	0.4329	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call		102,054.01940	93,478.581	19.74	0.5710	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call		137,447.81530	127,997.859	19.56	0.6110	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put		73,617.81530	77,657.859	19.56	0.3890	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			136,950.58480	127,521.668	19.57	0.6094	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Put			74,120.58480	78,181.668	19.57	0.3906	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			136,455.59850	127,047.224	19.59	0.6079	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			74,625.59850	78,707.224	19.59	0.3921	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Put			203,772.71360	210,538.623	21.96	0.5979	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Call			92,322.76380	85,834.931	21.97	0.4011	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Put			204,512.76380	211,294.931	21.97	0.5989	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Call			92,842.97040	86,323.200	21.95	0.4030	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Put			203,032.97040	209,783.200	21.95	0.5970	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Call			92,582.71360	86,078.623	21.96	0.4021	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												798,638.20	53	1,143
£ / R	On 15/04/2016	Foreign Exchange Future				21.21190		21.50420			0.0000	127,271.40	6	121
£ / R	On 28/04/2016	Foreign Exchange Future				21.26720		21.55970			0.0000	0.00	0	157
£ / R	On 31/05/2016	Foreign Exchange Future				21.27350		21.57100			0.0000	723,299.00	34	34
£ / R	On 13/06/2016	Foreign Exchange Future				21.46380		21.76000			0.0000	13,092,918.00	610	56,811
£ / R	On 08/09/2016	Foreign Exchange Future				21.84490		22.14490			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future				21.89420		22.19470			0.0000	9,086,093.00	415	663
£ / R	On 19/12/2016	Foreign Exchange Future				22.30970		22.61380			0.0000	111,548.50	5	5
£ / R	On 13/03/2017	Foreign Exchange Future				22.70940		23.01210			0.0000	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Future				22.89310		23.19560			0.0000	0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future				23.10100		23.40320			0.0000	0.00	0	0
Total £ / R Future												23,141,129.90	1,070	57,864
£ / R	On 15/04/2016	Foreign Exchange Option		24.20	Call			5.95850	3.176	26.88	0.0084	0.00	0	0
£ / R	On 15/04/2016	Foreign Exchange Option		24.20	Put			2,701.75850	2,991.275	26.88	0.9916	0.00	0	0
£ / R	On 28/04/2016	Foreign Exchange Option		22.04	Call			278.38220	174.804	19.31	0.2609	0.00	0	0
£ / R	On 28/04/2016	Foreign Exchange Option		22.04	Put			758.68220	947.604	19.31	0.7391	0.00	0	0
£ / R	On 31/05/2016	Foreign Exchange Option		21.57	Call			0.00000	515.253	18.69	0.4432	0.00	0	0
£ / R	On 31/05/2016	Foreign Exchange Option		21.57	Put			0.00000	811.753	18.69	0.5568	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.49	Call			1,535.90430	1,301.626	18.88	0.7219	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.49	Put			265.90430	327.826	18.88	0.2781	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.50	Call			1,528.56410	1,294.891	18.89	0.7200	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.50	Put			268.56410	331.091	18.89	0.2800	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.51	Call			1,521.23970	1,288.181	18.89	0.7180	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.51	Put			271.23970	334.381	18.89	0.2820	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		24.30	Call			155.27140	107.863	21.69	0.1108	0.00	0	1,300
£ / R	On 13/06/2016	Foreign Exchange Option		24.30	Put			2,695.27140	2,944.063	21.69	0.8892	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		26.50	Call			36.87410	35.416	25.47	0.0375	0.00	0	2,600
£ / R	On 13/06/2016	Foreign Exchange Option		26.50	Put			4,776.87410	5,071.616	25.47	0.9625	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.27	Put			1,291.12180	1,439.075	20.80	0.5281	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		25.85	Call			312.89930	266.609	23.55	0.1591	0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option		25.85	Put			4,017.99930	4,271.709	23.55	0.8409	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		21.20	Put			754.57980	854.540	20.15	0.3856	0.00	0	12,264

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	22.25	Call			1,174.45450	1,021.633	20.79	0.4745	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,279.55450	1,426.733	20.79	0.5255	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,170.23170	1,017.798	20.80	0.4732	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,285.33170	1,432.898	20.80	0.5268	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,166.02180	1,013.976	20.80	0.4719	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,699.47980	1,499.440	20.15	0.6144	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			953.75660	826.294	21.26	0.3956	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,759.05660	1,932.094	21.26	0.6044	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			950.38950	823.350	21.27	0.3945	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,765.68950	1,939.150	21.27	0.6055	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			957.12850	829.318	21.25	0.3967	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,752.42850	1,925.118	21.25	0.6033	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,839.45800	3,036.364	22.22	0.6531	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,855.62110	5,101.350	23.89	0.7963	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,597.58260	1,438.368	21.03	0.5027	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,623.78260	1,768.668	21.03	0.4973	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,593.42040	1,434.507	21.03	0.5018	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,629.62040	1,774.807	21.03	0.4982	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			993.25800	886.064	22.22	0.3469	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,846.32440	2,002.289	21.25	0.5323	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,396.72040	4,116.875	19.89	0.8892	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			192.92040	217.175	19.89	0.1108	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			2,191.82950	1,992.540	20.29	0.6275	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			988.02950	1,092.840	20.29	0.3725	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			529.42110	471.050	23.89	0.2037	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,601.75490	1,442.231	21.02	0.5037	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,617.95490	1,762.531	21.02	0.4963	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,582.24130	5,284.343	20.93	0.9424	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			98.44130	104.644	20.93	0.0576	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,450.12440	1,301.989	21.25	0.4677	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,618.36340	1,475.982	21.65	0.4575	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,356.26340	2,516.582	21.65	0.5425	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,614.88420	1,472.751	21.66	0.4568	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,362.78420	2,523.351	21.66	0.5432	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,621.85010	1,479.230	21.64	0.4583	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,349.75010	2,509.830	21.64	0.5417	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,740.04000	1,597.725	21.74	0.4625	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,524.44000	2,684.625	21.74	0.5375	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			626.80000	929.000		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			636.80000	939.000		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			616.80000	919.000		1.0000	0.00	0	0
Total £ / R Option												0.00	0	45,432

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R												23,141,129.90	1,070	103,296
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13307		0.13414			0.0000	0.00	0	5,827
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13611		0.13719			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.13909		0.14019			0.0000	127,687.37	918	5,423
Total ¥ / R Future												127,687.37	918	12,398
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			37.28780	47.296	17.82	0.0920	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			669.90950	605.032	18.40	0.6266	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			256.20950	298.432	18.40	0.3734	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,416.71550	2,310.601	18.59	0.9897	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			3.01550	4.001	18.59	0.0103	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,450.98780	1,353.896	17.82	0.9080	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,743.89370	2,640.952	18.55	0.9587	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			24.89370	30.452	18.55	0.0413	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,832.06170	1,742.278	18.24	0.8573	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			113.06170	131.778	18.24	0.1427	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,093.74270	1,029.254	18.70	0.6634	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			374.74270	418.754	18.70	0.3366	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00550	0.005	28.63	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,980.60550	27,090.705	28.63	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00340	0.003	28.63	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,980.60340	28,090.703	28.63	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00210	0.002	28.63	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,980.60210	29,090.702	28.63	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												127,687.37	918	12,398
€ / R	On	15/04/2016	Foreign Exchange Future			16.81740		16.90840			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			16.85840		16.94890			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			16.86580		16.95630			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			16.86940		16.96060			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			16.97080		17.06390			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			16.97860		17.07170			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.04470		17.13820			0.0000	27,271,520.00	1,600	80,844
€ / R	On	19/09/2016	Foreign Exchange Future			17.43480		17.52790			0.0000	313,826.40	18	6,010
€ / R	On	19/12/2016	Foreign Exchange Future			17.81250		17.90590			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			18.17710		18.26750			0.0000	7,270,840.00	400	2,500
Total € / R Future												34,856,186.40	2,018	100,832
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			12.60160	10.320	24.98	0.0316	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,604.20160	1,692.920	24.98	0.9684	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			45.22470	32.856	24.06	0.0703	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,666.32470	1,744.456	24.06	0.9297	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			323.57540	275.663	21.80	0.3952	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			537.27540	579.863	21.80	0.6048	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			56.85600	43.031	24.14	0.0842	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,666.25600	1,743.631	24.14	0.9158	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			133.59110	118.963	23.28	0.1547	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,749.69110	1,828.163	23.28	0.8453	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			141.43090	126.941	23.29	0.1607	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,749.73090	1,828.341	23.29	0.8393	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,950.44980	1,860.806	19.95	0.8991	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			72.24980	76.106	19.95	0.1009	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,360.66770	1,282.409	19.83	0.7826	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			408.90730	372.155	21.78	0.3492	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,060.70730	1,117.455	21.78	0.6508	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			91.30450	79.174	24.63	0.0937	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,968.80140	1,879.054	19.99	0.9012	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			70.60140	74.354	19.99	0.0988	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,959.62060	1,869.926	19.97	0.9001	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			397.84370	427.972	20.28	0.3762	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			708.60470	653.394	20.64	0.5298	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			570.40470	608.694	20.64	0.4702	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			182.46770	197.709	19.83	0.2174	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			906.04370	842.672	20.28	0.6238	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			71.42060	75.226	19.97	0.0999	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,803.10450	2,884.474	24.63	0.9063	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,958.24630	2,865.565	22.23	0.9696	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			20.04630	20.865	22.23	0.0304	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,697.70790	2,617.758	19.44	0.8886	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			119.80790	132.958	19.44	0.1114	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,689.16220	2,609.293	19.44	0.8876	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			121.26220	134.493	19.44	0.1124	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,706.26840	2,626.235	19.43	0.8896	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			118.36840	131.435	19.43	0.1104	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,751.75190	1,688.130	20.04	0.6533	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			784.21330	817.902	20.12	0.3586	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			788.56010	822.676	20.13	0.3599	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,689.14220	1,629.959	20.14	0.6388	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			793.24220	827.459	20.14	0.3612	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,059.32580	1,990.752	19.87	0.7171	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			553.42580	578.252	19.87	0.2829	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,421.67810	3,488.548	23.96	0.7456	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			407.22990	391.077	25.60	0.1999	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,401.32990	4,478.577	25.60	0.8001	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,694.46010	1,635.176	20.13	0.6401	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			745.85190	775.630	20.04	0.3467	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,700.11330	1,640.402	20.12	0.6414	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			527.57810	501.048	23.96	0.2544	0.00	0	2,912
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,327.82930	1,282.460	21.37	0.4873	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	18.70	Put			1,760.32930	1,805.360	21.37	0.5127	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,324.33150	1,279.043	21.38	0.4863	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,766.83150	1,811.943	21.38	0.5137	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,331.34420	1,285.879	21.36	0.4882	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,753.84420	1,798.779	21.36	0.5118	0.00	0	0
Total € / R Option												0.00	0	38,310
Total € / R												34,856,186.40	2,018	139,142
AUS / R	On	13/06/2016	Foreign Exchange Future			11.44090		11.54830			0.0000	9,152,720.00	800	6,751
AUS / R	On	19/09/2016	Foreign Exchange Future			11.61330		11.72120			0.0000	929,064.00	80	1,166
AUS / R	On	19/12/2016	Foreign Exchange Future			11.78030		11.88920			0.0000	0.00	0	330
AUS / R	On	13/03/2017	Foreign Exchange Future			11.94180		12.04890			0.0000	0.00	0	3,996
Total AU\$ / R Future												10,081,784.00	880	12,243
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			15.18160	16.189	16.88	0.0442	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,473.77710	1,367.407	16.84	0.9550	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			15.47710	16.507	16.84	0.0450	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,464.07840	1,357.732	16.80	0.9541	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			15.77840	16.832	16.80	0.0459	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,483.48160	1,377.089	16.88	0.9558	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,596.91080	1,496.397	16.32	0.8893	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			65.71080	73.097	16.32	0.1107	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,588.06980	1,487.670	16.32	0.8877	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			66.86980	74.370	16.32	0.1123	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,579.24510	1,478.960	16.31	0.8861	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			68.04510	75.660	16.31	0.1139	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			200.81530	212.590	16.11	0.2161	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,425.84460	1,328.097	16.12	0.7878	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			196.64460	207.797	16.12	0.2122	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,417.92270	1,320.482	16.11	0.7858	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			198.72270	210.182	16.11	0.2142	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,410.01530	1,312.890	16.11	0.7839	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			824.97870	754.891	16.35	0.5301	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			726.07870	763.091	16.35	0.4699	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			820.46770	750.806	16.36	0.5280	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			731.56770	769.006	16.36	0.4720	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			829.51540	759.192	16.34	0.5321	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			720.61540	757.392	16.34	0.4679	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												10,081,784.00	880	12,243
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.54130		11.64120			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.76660		11.86820			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future												0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			845.59970	756.929	15.57	0.8132	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			74.39970	85.629	15.57	0.1868	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			837.39160	748.981	15.57	0.8097	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			76.19160	87.681	15.57	0.1903	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			829.21800	741.068	15.57	0.8061	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			78.01800	89.768	15.57	0.1939	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			361.79770	321.080	17.45	0.3578	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			873.59770	934.480	17.45	0.6422	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			358.93380	318.552	17.47	0.3555	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			880.73380	941.951	17.47	0.6445	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			356.09230	316.044	17.49	0.3532	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			887.89230	949.444	17.49	0.6468	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Future			15.63630		15.70530			0.0000	0.00	0	6,413
CHF / R	On	19/09/2016	Foreign Exchange Future			16.01780		16.08680			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,413
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,430.10300	1,364.611	19.32	0.8409	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			114.80300	118.311	19.32	0.1591	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,421.91700	1,356.496	19.32	0.8390	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			116.61700	120.196	19.32	0.1610	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,413.75230	1,348.401	19.33	0.8370	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			118.45230	122.101	19.33	0.1630	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			728.62090	696.769	21.51	0.4333	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,241.82090	1,278.969	21.51	0.5667	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			725.31520	693.569	21.53	0.4318	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,248.51520	1,285.769	21.53	0.5682	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			722.02870	690.383	21.54	0.4303	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,255.22870	1,292.583	21.54	0.5697	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,413
CNH / R	On	13/06/2016	Foreign Exchange Future			2.30510		2.31850			0.0000	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Future			2.33790		2.35120			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,481.67330	1,360.690	19.65	0.6986	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			396.67330	409.690	19.65	0.3014	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,413.32250	1,294.350	19.64	0.6807	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	13/06/2016	Foreign Exchange Option	2.22	Put			428.32250	443.350	19.64	0.3193	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,346.71320	1,229.869	19.62	0.6624	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			461.71320	478.869	19.62	0.3376	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,919.88980	1,968.893	20.37	0.6045	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			900.10050	817.901	20.43	0.3848	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,988.10050	2,038.901	20.43	0.6152	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			869.32860	788.912	20.49	0.3743	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,057.32860	2,109.912	20.49	0.6257	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			931.88980	847.893	20.37	0.3955	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.29340		2.30500			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.34700		2.35850			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,400.86760	2,288.735	20.71	0.8631	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			150.86760	154.735	20.71	0.1369	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,316.88740	2,205.369	20.71	0.8514	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			166.88740	171.369	20.71	0.1486	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,234.16980	2,123.324	20.72	0.8391	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			184.16980	189.324	20.72	0.1609	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,286.84010	1,209.663	21.82	0.4815	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,601.84010	1,639.663	21.82	0.5185	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,247.46930	1,171.743	21.88	0.4707	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,662.46930	1,701.743	21.88	0.5293	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,209.16250	1,134.887	21.94	0.4600	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,724.16250	1,764.887	21.94	0.5400	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			1.92540		1.94340			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.96300		1.98070			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.99810		2.01560			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.03100		2.04810			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			220.08950	182.786	22.31	0.1819	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,986.08950	2,128.786	22.31	0.8181	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			206.37870	170.988	22.46	0.1716	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			2,072.37870	2,216.988	22.46	0.8284	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			193.56560	159.988	22.61	0.1618	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			2,159.56560	2,305.988	22.61	0.8382	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	2.12	Call			632.30900	569.898	21.39	0.3262	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,025.30900	2,139.899	21.39	0.6738	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			609.28670	548.808	21.51	0.3160	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,102.28670	2,218.808	21.51	0.6840	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			587.18590	528.591	21.64	0.3061	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,180.18590	2,298.590	21.64	0.6939	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,008.62250	925.989	20.90	0.4032	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,052.62250	2,144.989	20.90	0.5968	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			979.89730	899.454	21.00	0.3938	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,123.89730	2,218.454	21.00	0.6062	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			952.06040	873.773	21.10	0.3846	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,196.06040	2,292.773	21.10	0.6154	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,287.59490	1,194.226	20.79	0.4378	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,206.59490	2,284.225	20.79	0.5622	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,255.91660	1,164.702	20.87	0.4293	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,274.91660	2,354.702	20.87	0.5707	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,226.27270	1,136.978	20.96	0.4211	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,345.27270	2,426.978	20.96	0.5789	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			0.14520		0.14660			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14500		0.14730			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14430		0.14690			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			0.07020		0.07030			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06460		0.06470			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.06100		0.06030			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			10.32330		10.40960			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.47860		10.56510			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.63010		10.71590			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			1,416.20770	1,330.153	18.42	0.9538	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			16.60770	16.853	18.42	0.0462	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,435.55180	1,349.491	18.51	0.9555	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			15.95180	16.191	18.51	0.0445	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,425.87630	1,339.819	18.46	0.9547	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	13/06/2016	Foreign Exchange Option	9.00	Put			16.27630	16.519	18.46	0.0453	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,226.34640	1,148.724	17.45	0.8195	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			121.24640	130.124	17.45	0.1805	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,218.28540	1,140.764	17.44	0.8173	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			123.18540	132.165	17.44	0.1827	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,210.24770	1,132.829	17.44	0.8150	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			125.14770	134.229	17.44	0.1850	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			600.79470	551.304	18.04	0.4772	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			734.89470	771.204	18.04	0.5228	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			596.90550	547.652	18.05	0.4749	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			741.00550	777.552	18.05	0.5251	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			593.03610	544.022	18.07	0.4726	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			747.13610	783.922	18.07	0.5274	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			1.37190		1.37190			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.38580		1.38640			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.39890		1.39940			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.40760		1.40760			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			519.00000	519.000		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			419.00000	419.000		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			319.00000	319.000		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			336.00000	342.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			136.00000	142.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			236.00000	242.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			106.00000	111.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			206.00000	211.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			6.00000	11.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			124.00000	124.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			224.00000	224.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			324.00000	324.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.14180		1.13790			0.0000	5,054,748.60	4,427	9,121
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.14570		1.14180			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.14970		1.14570			0.0000	0.00	0	0
Total QUANTO € / \$ Future												5,054,748.60	4,427	9,121
Total QUANTO € / \$												5,054,748.60	4,427	9,121
RAIN	On	13/06/2016	Foreign Exchange Future			26,428.16000		26,615.37000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			26,951.38000		27,139.09000			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			11.07980		11.16250			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.28620		11.36920			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			1,020.04720	942.047	16.59	0.8766	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			47.54720	52.247	16.59	0.1234	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,011.30540	933.434	16.59	0.8739	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			48.80540	53.634	16.59	0.1261	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,002.59100	924.848	16.59	0.8712	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			50.09100	55.048	16.59	0.1288	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			450.17410	406.722	17.80	0.4296	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			700.97410	740.522	17.80	0.5704	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			446.58490	403.387	17.81	0.4269	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			707.38490	747.187	17.81	0.5731	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			443.02490	400.081	17.83	0.4243	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			713.82490	753.881	17.83	0.5757	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			5.20200		5.21570			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.17200		5.18860			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			476.18750	461.922	16.27	0.8942	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			20.48750	19.922	16.27	0.1058	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			467.30340	453.033	16.24	0.8892	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	13/06/2016	Foreign Exchange Option	4.77	Put			21.60340	21.033	16.24	0.1108	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			458.46980	444.195	16.21	0.8840	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			22.76980	22.195	16.21	0.1160	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			202.11220	190.300	15.93	0.4672	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			263.51220	268.300	15.93	0.5328	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			198.06540	186.343	15.94	0.4604	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			269.46540	274.343	15.94	0.5396	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			194.08510	182.452	15.96	0.4536	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			275.48510	280.452	15.96	0.5464	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			1.27430		1.27630			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.21660		1.22280			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1786372290.87	123,930	1,104,004
Total Options												150435569.58	293,718	1,827,448
Grand Total:												1,936,807,860.46	417,648	2,931,452