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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/04/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 04/04/2016 Foreign Exchange Future			14.70750		14.85090			0.0000	294,150.00	20	0
\$ / R On 05/04/2016 Foreign Exchange Future			14.73700		14.85090			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			14.73700		14.85090			0.0000	0.00	0	0
\$ / R On 07/04/2016 Foreign Exchange Future			14.73700		14.85380			0.0000	0.00	0	0
\$ / R On 08/04/2016 Foreign Exchange Future			14.74000		14.85670			0.0000	0.00	0	90
\$ / R On 11/04/2016 Foreign Exchange Future			14.74890		14.86550			0.0000	0.00	0	100
\$ / R On 14/04/2016 Foreign Exchange Future			14.75770		14.87430			0.0000	0.00	0	0
\$ / R On 15/04/2016 Foreign Exchange Future			14.76060		14.87730			0.0000	0.00	0	2,397
\$ / R On 18/04/2016 Foreign Exchange Future			14.76940		14.88620			0.0000	0.00	0	0
\$ / R On 20/04/2016 Foreign Exchange Future			14.77520		14.89210			0.0000	2,585,660.00	175	875
\$ / R On 22/04/2016 Foreign Exchange Future			14.78110		14.71000			0.0000	0.00	0	0
\$ / R On 25/04/2016 Foreign Exchange Future			14.78980		14.90700			0.0000	0.00	0	0
\$ / R On 26/04/2016 Foreign Exchange Future			14.79270		14.90990			0.0000	0.00	0	267
\$ / R On 28/04/2016 Foreign Exchange Future			14.79850		14.91590			0.0000	0.00	0	107
\$ / R On 29/04/2016 Foreign Exchange Future			14.80150		14.91880			0.0000	0.00	0	1,100
\$ / R On 03/05/2016 Foreign Exchange Future			14.81310		14.93070			0.0000	0.00	0	0
\$ / R On 04/05/2016 Foreign Exchange Future			14.81600		14.93370			0.0000	0.00	0	733
\$ / R On 10/05/2016 Foreign Exchange Future			14.83360		14.95140			0.0000	12,237,720.00	825	825
\$ / R On 13/05/2016 Foreign Exchange Future			14.84240		14.96030			0.0000	0.00	0	550
\$ / R On 16/05/2016 Foreign Exchange Future			14.85130		14.96920			0.0000	0.00	0	1,880
\$ / R On 17/05/2016 Foreign Exchange Future			14.85420		14.97220			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			14.85710		14.97510			0.0000	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Future			14.86010		14.97810			0.0000	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Future			14.86300		14.98100			0.0000	0.00	0	4,700
\$ / R	On	23/05/2016	Foreign Exchange Future			14.87180		14.98990			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.88360		15.00180			0.0000	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Future			14.89530		15.01360			0.0000	0.00	0	831
\$ / R	On	06/06/2016	Foreign Exchange Future			14.91300		15.03140			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			14.91880		15.03730			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.92180		15.04030			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.93350		15.05210			0.0000	1,118,997,022.00	74,932	695,762
\$ / R	On	14/06/2016	Foreign Exchange Future			14.93650		15.05510			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			14.96590		15.08470			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			14.97770		15.09660			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			14.98060		15.09950			0.0000	0.00	0	200
\$ / R	On	26/07/2016	Foreign Exchange Future			15.06070		15.18030			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.06370		15.18330			0.0000	0.00	0	2,110
\$ / R	On	11/08/2016	Foreign Exchange Future			15.10840		15.22830			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.12030		15.24030			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.12620		15.24630			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.15300		15.27330			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.16200		15.28230			0.0000	0.00	0	2,610
\$ / R	On	06/09/2016	Foreign Exchange Future			15.18580		15.30630			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.19170		15.31230			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.19470		15.31530			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.20660		15.32730			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.21260		15.33330			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.22450		15.34530			0.0000	14,036,989.00	922	163,702
\$ / R	On	28/09/2016	Foreign Exchange Future			15.25130		15.37230			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.33610		15.45840			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.43660		15.56060			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.48540		15.61020			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.50060		15.62570			0.0000	13,981,541.20	902	42,229
\$ / R	On	13/03/2017	Foreign Exchange Future			15.76280		15.88880			0.0000	0.00	0	4,647
\$ / R	On	19/06/2017	Foreign Exchange Future			16.01910		16.14240			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			16.24140		16.36260			0.0000	0.00	0	0
Total \$ / R Future												1,162,133,082.20	77,776	927,694
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	21.00	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put		101,339.10000		101,482.500	21.00	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call		1.38910		0.057	43.74	0.0006	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put		1,020.48910		1,133.057	43.74	0.9994	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call		0.08460		0.011	66.41	0.0001	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put		1,939.18460		2,053.011	66.41	0.9999	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.35	Call		12.27840		0.630	32.07	0.0078	0.00	0	2,500
\$ / R	On	05/04/2016	Foreign Exchange Option	15.35	Put		511.37840		613.631	32.07	0.9922	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call		2.04520		0.094	36.39	0.0009	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			1,191.14520	1,303.094	36.39	0.9991	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	15.38	Call			21.36420	6.336	27.25	0.0430	0.00	0	2,500
\$ / R	On	07/04/2016	Foreign Exchange Option	15.38	Put			547.56420	649.336	27.25	0.9570	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			1.71090	0.112	33.96	0.0009	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			1,377.91090	1,493.112	33.96	0.9991	0.00	0	0
\$ / R	On	08/04/2016	Foreign Exchange Option	15.34	Call			27.19800	11.545	25.32	0.0679	0.00	0	0
\$ / R	On	08/04/2016	Foreign Exchange Option	15.34	Put			510.49800	611.545	25.32	0.9321	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			5.83220	2.147	25.47	0.0121	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			1,120.33220	1,233.247	25.47	0.9879	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Call			41.91260	17.055	20.52	0.0767	0.00	0	5,000
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Put			667.61260	759.355	20.52	0.9233	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	14.86	Call			216.78290	141.583	19.26	0.4204	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	14.86	Put			202.48290	243.883	19.26	0.5796	0.00	0	200
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Call			45.68800	19.095	20.46	0.0846	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Put			641.38800	731.394	20.46	0.9154	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			17.67210	8.363	23.31	0.0358	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			1,030.37210	1,137.763	23.31	0.9642	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Call			10.78320	5.128	24.62	0.0222	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Put			1,233.48320	1,344.528	24.62	0.9778	0.00	0	15,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			2.23580	1.294	28.63	0.0050	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			2,206.03580	2,321.894	28.63	0.9950	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			931.46350	811.255	17.84	0.9463	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			15.26350	11.855	17.84	0.0537	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			74.26720	42.714	20.34	0.1440	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			608.06720	693.314	20.34	0.8560	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			4.92770	3.396	25.89	0.0124	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			1,822.82770	1,938.196	25.89	0.9876	0.00	0	0
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Call			0.00000	287.786	19.19	0.5535	0.00	0	0
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Put			0.00000	216.686	19.19	0.4465	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			1,910.20470	2,024.078	23.79	0.9866	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			7.20470	3.878	23.79	0.0134	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			22.04270	12.047	21.88	0.0385	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,402.14270	1,509.347	21.88	0.9615	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			10.32660	5.925	23.46	0.0194	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			1,790.42660	1,903.225	23.46	0.9806	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,109.98630	2,992.780	27.19	0.9997	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.08630	0.080	27.19	0.0003	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,417.62270	1,302.839	20.65	0.9663	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			7.72270	10.139	20.65	0.0337	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			78.60650	53.022	20.97	0.1398	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			828.70650	920.322	20.97	0.8602	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call			70.96070	48.931	21.27	0.1250	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put			935.06070	1,030.431	21.27	0.8750	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			33.61600	21.893	22.26	0.0603	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			1,344.81600	1,450.393	22.26	0.9397	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Call			354.78860	289.928	19.03	0.4822	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	03/05/2016	Foreign Exchange Option	14.87	Put			294.08860	346.828	19.03	0.5178	0.00	0	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Call			282.71130	228.592	19.41	0.4058	0.00	0	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Put			382.01130	445.492	19.41	0.5942	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			20.92920	14.370	23.04	0.0376	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			1,787.22920	1,898.370	23.04	0.9624	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			776.11440	682.783	18.42	0.7538	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			104.71440	129.183	18.42	0.2462	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			175.06370	141.375	20.51	0.2546	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			733.66370	817.775	20.51	0.7454	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			104.00840	83.225	21.63	0.1564	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			1,123.70840	1,220.825	21.63	0.8436	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			112.40080	91.245	21.49	0.1643	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			1,133.20080	1,229.945	21.49	0.8357	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			33.71050	26.026	23.28	0.0535	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			2,011.51050	2,121.826	23.28	0.9465	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call			486.29870	418.783	18.97	0.5364	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put			311.19870	361.683	18.97	0.4636	0.00	0	15,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			177.22370	147.817	20.94	0.2385	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			899.12370	987.717	20.94	0.7615	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			234.90650	198.554	20.48	0.3005	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			733.90650	815.554	20.48	0.6995	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			282.36420	241.532	20.08	0.3438	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			652.46420	729.732	20.08	0.6562	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,529.67410	1,418.563	18.13	0.9260	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			27.87410	34.963	18.13	0.0740	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			134.51460	114.325	21.83	0.1775	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,262.71460	1,360.725	21.83	0.8225	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			72.40660	60.673	22.96	0.1017	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,770.60660	1,877.073	22.96	0.8983	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,203.33980	3,085.438	23.59	0.9957	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			1.53980	1.838	23.59	0.0043	0.00	0	250
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			547.01170	481.540	18.91	0.5419	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			353.41170	406.240	18.91	0.4581	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			324.94590	284.527	20.22	0.3523	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			743.54590	821.527	20.22	0.6477	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,836.21890	2,718.345	21.62	0.9887	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			4.81890	5.345	21.62	0.0113	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			718.40400	642.391	18.75	0.6227	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			281.10400	323.591	18.75	0.3773	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			248.93950	216.787	20.99	0.2778	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			991.63950	1,077.987	20.99	0.7222	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,781.42010	1,665.543	18.40	0.9357	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			31.12010	33.743	18.40	0.0643	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,771.89460	1,656.059	18.37	0.9348	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			31.59460	34.259	18.37	0.0652	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,762.37600	1,646.582	18.34	0.9338	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			32.07600	34.782	18.34	0.0662	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,898.20360	2,780.223	21.59	0.9868	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			6.10360	6.723	21.59	0.0132	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,161.62340	2,045.103	19.54	0.9595	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			19.52340	21.603	19.54	0.0405	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,074.46650	1,958.268	19.29	0.9539	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			22.36650	24.768	19.29	0.0461	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,787.08630	1,672.352	18.46	0.9296	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			34.98630	38.852	18.46	0.0704	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,571.08920	1,460.699	18.07	0.9009	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			48.98920	57.199	18.07	0.0991	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,882.26960	1,766.970	18.74	0.9388	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			30.16960	33.470	18.74	0.0612	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,796.57350	1,681.779	18.49	0.9306	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			34.47350	38.279	18.49	0.0694	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			976.68870	885.409	18.29	0.7340	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			174.58870	201.909	18.29	0.2660	0.00	0	51,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,777.60640	1,662.934	18.44	0.9286	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			35.50640	39.434	18.44	0.0714	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,599.00010	1,487.296	18.06	0.9058	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			46.90010	53.796	18.06	0.0942	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			659.92430	588.417	18.95	0.5755	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			357.82430	404.917	18.95	0.4245	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,168.96290	1,069.186	18.18	0.8025	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			116.86290	135.686	18.18	0.1975	106,920.96	788	2,394
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,013.77260	919.762	18.23	0.7489	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			161.67260	186.262	18.23	0.2511	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			606.80020	539.174	19.08	0.5434	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			404.70020	455.674	19.08	0.4566	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			807.36530	726.259	18.62	0.6562	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			255.26530	292.759	18.62	0.3438	0.00	0	59,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			665.41990	593.524	18.94	0.5788	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			353.31990	400.024	18.94	0.4212	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			547.39270	484.803	19.26	0.5053	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			465.29270	521.303	19.26	0.4947	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			643.63750	573.296	18.99	0.5659	0.00	0	25,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			371.53750	419.796	18.99	0.4341	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			632.94870	563.380	19.02	0.5594	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			380.84870	429.880	19.02	0.4406	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			244.50060	213.116	21.21	0.2648	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			1,092.40060	1,179.616	21.21	0.7352	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			566.67540	502.142	19.19	0.5179	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			444.57540	498.642	19.19	0.4821	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			552.16500	488.988	19.23	0.5084	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			460.06500	515.488	19.23	0.4916	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			214.37700	186.445	21.53	0.2365	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put		1,212.27700	1,302.945	21.53	0.7635	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		533.27140	472.438	19.32	0.4959	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		481.17140	538.938	19.32	0.5041	0.00	0	8,340
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		430.62370	379.942	19.84	0.4216	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		628.52370	696.442	19.84	0.5784	1,323,239.23	1,900	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call		188.01130	163.192	21.84	0.2109	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put		1,335.91130	1,429.692	21.84	0.7891	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call		238.15190	207.488	21.27	0.2589	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put		1,116.05190	1,203.988	21.27	0.7411	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call		223.97830	194.934	21.42	0.2456	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put		1,171.87830	1,261.434	21.42	0.7544	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call		166.41170	144.209	22.14	0.1894	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put		1,454.31170	1,550.709	22.14	0.8106	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		205.19300	178.336	21.63	0.2277	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		1,253.09300	1,344.836	21.63	0.7723	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call		193.00420	167.591	21.78	0.2158	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put		1,310.90420	1,404.091	21.78	0.7842	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call		138.74330	119.586	22.55	0.1608	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put		1,636.64330	1,736.086	22.55	0.8392	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		183.14910	158.915	21.91	0.2061	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		1,361.04910	1,455.415	21.91	0.7939	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call		178.41860	154.755	21.97	0.2014	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put		1,386.31860	1,481.255	21.97	0.7986	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call		124.70570	107.305	22.78	0.1462	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put		1,742.60570	1,843.805	22.78	0.8538	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call		144.85910	125.125	22.46	0.1673	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put		1,592.75910	1,691.625	22.46	0.8327	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		141.15690	121.770	22.52	0.1634	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,619.05690	1,718.270	22.52	0.8366	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		99.12040	85.015	23.26	0.1188	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		1,977.02040	2,081.515	23.26	0.8812	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		129.21530	111.246	22.70	0.1509	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		1,707.11530	1,807.746	22.70	0.8491	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call		126.93980	109.258	22.74	0.1485	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put		1,724.83980	1,825.758	22.74	0.8515	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call		89.23460	76.433	23.48	0.1080	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put		2,087.13460	2,192.933	23.48	0.8920	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		110.16960	94.627	23.04	0.1308	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		1,868.06960	1,971.127	23.04	0.8692	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call		99.99570	85.775	23.24	0.1198	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put		1,967.89570	2,072.275	23.24	0.8802	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		47.51140	40.442	24.86	0.0602	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		2,785.41140	2,896.942	24.86	0.9398	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call		97.39520	83.516	23.30	0.1169	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		1,995.29520	2,100.016	23.30	0.8831	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		93.22040	79.891	23.39	0.1124	0.00	0	1,300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			2,041.12040	2,146.391	23.39	0.8876	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			35.64570	30.278	25.55	0.0458	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			3,133.54570	3,246.778	25.55	0.9542	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			88.45990	75.761	23.50	0.1071	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,096.35990	2,202.261	23.50	0.8929	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			86.17580	73.783	23.56	0.1046	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			2,124.07580	2,230.283	23.56	0.8954	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			25.78950	21.567	26.45	0.0331	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			3,573.68950	3,688.067	26.45	0.9669	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			39.99790	34.051	25.26	0.0512	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,987.89790	3,100.550	25.26	0.9488	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			37.83870	32.226	25.39	0.0486	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			3,055.73870	3,168.726	25.39	0.9514	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			19.68770	16.222	27.25	0.0251	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			3,967.58770	4,082.722	27.25	0.9749	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			35.12050	29.812	25.59	0.0451	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,153.02050	3,266.312	25.59	0.9549	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			28.05670	23.563	26.21	0.0360	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			3,455.95670	3,570.063	26.21	0.9640	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			211.62670	184.004	21.63	0.2320	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			1,246.52670	1,337.504	21.63	0.7680	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			166.65380	143.788	22.76	0.1748	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,721.95380	1,817.888	22.76	0.8252	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			522.04690	464.304	19.80	0.4607	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			607.34690	668.404	19.80	0.5393	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			132.90310	114.199	23.43	0.1391	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,076.30310	2,176.499	23.43	0.8609	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,301.35050	3,182.742	21.49	0.9907	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			4.75050	5.042	21.49	0.0093	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,662.56810	1,550.007	18.18	0.8902	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			65.96810	72.307	18.18	0.1098	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			182.40200	157.745	22.68	0.1851	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,705.80200	1,800.045	22.68	0.8149	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			764.66980	688.052	19.06	0.5933	0.00	0	224
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			385.16980	427.452	19.06	0.4067	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			103.66350	94.449	25.13	0.1002	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			3,113.36350	3,223.748	25.13	0.8998	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			273.43300	245.309	22.42	0.2365	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,693.13300	1,784.609	22.42	0.7635	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			199.21630	177.766	23.27	0.1779	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,145.91630	2,244.066	23.27	0.8221	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			163.65500	145.840	23.78	0.1492	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,430.35500	2,532.140	23.78	0.8508	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,390.43790	3,271.241	19.98	0.9875	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			7.13790	7.541	19.98	0.0125	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,779.34370	1,670.896	18.38	0.8683	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			96.04370	107.196	18.38	0.1317	0.00	0	150
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,558.46260	2,443.989	18.33	0.9503	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			30.16260	35.589	18.33	0.0497	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			602.95570	552.133	20.38	0.4360	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			894.65570	963.733	20.38	0.5640	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			333.74350	304.791	22.28	0.2639	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,703.44350	1,794.491	22.28	0.7361	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			221.14780	200.317	23.44	0.1822	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,364.84780	2,464.117	23.44	0.8178	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			522.36220	478.558	20.90	0.3824	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,116.06220	1,192.358	20.90	0.6176	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,894.60170	1,791.529	18.44	0.8544	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			121.30170	138.529	18.44	0.1456	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			207.58640	189.007	23.81	0.1675	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,634.28640	2,736.007	23.81	0.8325	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			184.38370	167.797	24.14	0.1505	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,841.08370	2,944.797	24.14	0.8495	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,482.80240	3,363.083	18.91	0.9848	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			9.50240	10.083	18.91	0.0152	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			827.92530	766.338	19.70	0.5295	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			685.62530	744.338	19.70	0.4705	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			220.92750	202.181	23.79	0.1718	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,714.62750	2,816.381	23.79	0.8282	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,933.80980	1,832.990	18.36	0.8516	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			127.50980	147.190	18.36	0.1484	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,773.17510	1,675.112	18.49	0.8199	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			166.87510	189.312	18.49	0.1801	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			227.57690	208.268	23.70	0.1764	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,661.27690	2,762.468	23.70	0.8236	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,719.19910	1,622.341	18.55	0.8058	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			186.89910	210.641	18.55	0.1942	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			289.29820	265.372	23.08	0.2169	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,276.99820	2,373.672	23.08	0.7831	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,945.68340	1,844.181	18.34	0.8509	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			130.38340	149.481	18.34	0.1491	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			228.26100	209.238	23.78	0.1753	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,712.96100	2,814.538	23.78	0.8247	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			979.73730	914.181	19.46	0.5777	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			602.43730	657.581	19.46	0.4223	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			161.57460	151.589	25.40	0.1270	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,544.27460	3,654.989	25.40	0.8730	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,140.42510	2,037.862	18.11	0.8798	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			97.12510	115.262	18.11	0.1202	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,131.94660	2,029.544	18.12	0.8784	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			98.64660	116.944	18.12	0.1216	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,123.48520	2,021.244	18.13	0.8770	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		100.18520	118.644	18.13	0.1230	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		1,254.19950	1,174.934	18.87	0.6718	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		408.89950	450.433	18.87	0.3282	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		498.17960	462.812	21.59	0.3380	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,512.87960	1,598.312	21.59	0.6620	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		2,137.06600	2,035.218	18.08	0.8763	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		101.76600	120.718	18.08	0.1237	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		1,822.41070	1,727.279	18.51	0.8167	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		177.11070	202.779	18.51	0.1833	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		393.75910	363.519	22.37	0.2755	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		1,908.45910	1,999.019	22.37	0.7245	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		1,135.45490	1,064.252	19.13	0.6312	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		490.15490	539.752	19.13	0.3688	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		520.14570	483.385	21.43	0.3505	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,444.84570	1,528.885	21.43	0.6495	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		135.83530	128.581	27.21	0.1034	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		4,340.53530	4,454.081	27.21	0.8966	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		463.84560	430.683	21.84	0.3181	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,628.54560	1,716.183	21.84	0.6819	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		432.18060	401.079	22.09	0.2993	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		1,746.88060	1,836.579	22.09	0.7007	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		2,145.50370	2,043.487	18.07	0.8777	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		100.20370	118.987	18.07	0.1223	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		289.03570	266.205	23.25	0.2106	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,443.73570	2,541.705	23.25	0.7894	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		262.89810	242.100	23.52	0.1937	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,617.59810	2,717.600	23.52	0.8063	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		2,196.48170	2,093.482	18.00	0.8858	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		91.18170	108.982	18.00	0.1142	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		2,153.95670	2,051.777	18.06	0.8791	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		98.65670	117.277	18.06	0.1209	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		208.68740	194.977	24.52	0.1546	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,246.38740	3,353.677	24.52	0.8454	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		3,583.99520	3,464.781	18.20	0.9816	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		11.69520	13.481	18.20	0.0184	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		2,014.32980	1,915.881	18.28	0.8465	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		142.02980	164.581	18.28	0.1535	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		223.39670	206.510	24.21	0.1635	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,101.09670	3,205.210	24.21	0.8365	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		238.85910	225.376	24.94	0.1617	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,550.45910	3,659.276	24.94	0.8383	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		233.54020	220.431	25.11	0.1581	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,625.14020	3,734.331	25.11	0.8419	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,676.26550	3,557.041	18.48	0.9751	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		17.86550	20.941	18.48	0.0249	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		2,122.99990	2,024.930	18.35	0.8403	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			164.59990	188.830	18.35	0.1597	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,247.74540	2,147.897	18.31	0.8366	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			187.14540	211.297	18.31	0.1634	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			261.96350	246.617	25.75	0.1599	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,101.36350	4,210.017	25.75	0.8401	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,784.70850	3,663.349	18.25	0.9711	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			24.10850	26.749	18.25	0.0289	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,033.82000	2,920.730	17.45	0.9289	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			63.62000	75.330	17.45	0.0711	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,024.80770	2,911.842	17.46	0.9281	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			64.60770	76.442	17.46	0.0719	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,015.80840	2,902.966	17.47	0.9272	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			65.60840	77.566	17.47	0.0728	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,484.88430	2,381.192	18.10	0.8600	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			159.18430	180.592	18.10	0.1400	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,476.87710	2,373.363	18.11	0.8588	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			161.17710	182.763	18.11	0.1412	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,445.01680	2,342.230	18.17	0.8537	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,326.32900	11,449.617	26.63	0.9907	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,849.31990	3,724.845	17.41	0.9734	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			23.61990	24.245	17.41	0.0266	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,549.54380	2,444.430	17.99	0.8699	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			143.84380	163.830	17.99	0.1301	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,833.88190	5,942.807	26.63	0.9040	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,492.91100	2,389.036	18.09	0.8613	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			157.21100	178.436	18.09	0.1387	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			75.11740	66.373	26.63	0.0496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,459.41740	7,575.773	26.63	0.9504	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			12.02900	10.217	26.63	0.0093	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,463.67360	5,570.245	26.63	0.8888	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			181.47710	163.562	26.63	0.1072	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,555.77710	5,662.962	26.63	0.8928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			163.75410	147.243	26.63	0.0982	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,778.05410	5,886.643	26.63	0.9018	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			159.58190	143.407	26.63	0.0960	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,918.10270	5,020.629	26.63	0.8622	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			237.77550	215.635	26.63	0.1349	79,353.79	368	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,972.07550	5,075.035	26.63	0.8651	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			197.58690	178.428	26.63	0.1153	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,371.88690	5,477.828	26.63	0.8847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			189.37360	170.845	26.63	0.1112	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,606.09200	4,705.997	26.63	0.8444	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			267.11710	242.897	26.63	0.1488	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,721.41710	4,822.297	26.63	0.8512	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			258.41340	234.803	26.63	0.1447	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,792.71340	4,894.203	26.63	0.8553	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	20.30	Call			243.80270	221.229	26.63	0.1378	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,370.03740	4,481.153	26.54	0.8317	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			292.83330	279.045	26.63	0.1666	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,417.13330	4,528.445	26.63	0.8334	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			289.42660	272.134	26.63	0.1632	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,473.72660	4,581.534	26.63	0.8368	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			281.79200	256.597	26.63	0.1556	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,717.71640	3,825.643	25.18	0.8033	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			331.98780	315.578	25.47	0.1900	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,856.28780	3,964.978	25.47	0.8100	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			324.76220	308.834	25.67	0.1857	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,949.06220	4,058.234	25.67	0.8143	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			295.73740	281.753	26.54	0.1683	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,216.53520	3,321.215	24.12	0.7751	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			352.27730	334.512	24.97	0.2019	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,616.57730	3,723.912	24.97	0.7981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			344.99830	327.719	25.14	0.1976	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,699.29830	3,807.119	25.14	0.8024	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			343.41640	326.243	25.18	0.1967	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,566.13850	2,660.517	22.99	0.7208	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			443.50170	416.304	23.48	0.2503	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,877.80170	2,975.704	23.48	0.7497	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			396.25960	375.578	24.04	0.2272	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,180.55960	3,284.978	24.04	0.7728	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			392.23520	371.815	24.12	0.2249	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,943.14530	2,028.429	21.96	0.6472	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			647.17320	608.009	22.03	0.3475	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,981.47320	2,067.409	22.03	0.6525	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			533.65610	501.047	22.76	0.2946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,417.95610	2,510.447	22.76	0.7054	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			501.83850	471.117	22.99	0.2792	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,776.73240	1,859.740	21.67	0.6231	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			694.85200	653.511	21.77	0.3690	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,829.15200	1,912.911	21.77	0.6310	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			677.78530	637.148	21.86	0.3614	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,882.08530	1,966.548	21.86	0.6386	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			658.84530	619.029	21.96	0.3528	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,565.28960	1,644.284	21.27	0.5891	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			771.15200	726.050	21.37	0.4025	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,615.45200	1,695.450	21.37	0.5975	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			754.59700	710.337	21.45	0.3953	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,658.89700	1,739.737	21.45	0.6047	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			712.43240	670.340	21.67	0.3769	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,162.95160	1,231.425	20.47	0.5099	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			916.71750	863.790	20.72	0.4624	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,291.01750	1,363.190	20.72	0.5376	0.00	0	32,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			850.95290	801.863	21.00	0.4360	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,425.25290	1,501.263	21.00	0.5640	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			790.98960	744.884	21.27	0.4109	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			925.66150	986.527	19.98	0.4511	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,108.20480	1,045.671	20.09	0.5338	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			982.50480	1,045.071	20.09	0.4662	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,078.93880	1,017.945	20.18	0.5234	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,023.23880	1,087.345	20.18	0.4766	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			988.65160	932.025	20.47	0.4901	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			714.96220	768.680	19.52	0.3890	282,874.39	368	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,242.60670	1,174.863	19.75	0.5796	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			816.90670	874.263	19.75	0.4204	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,237.88320	1,170.321	19.76	0.5781	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			822.18320	879.721	19.76	0.4219	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,151.36150	1,087.127	19.98	0.5489	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			620.08400	670.052	19.29	0.3572	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,387.07460	1,314.025	19.41	0.6253	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			671.37460	723.425	19.41	0.3747	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,350.85110	1,279.104	19.50	0.6141	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			705.15110	758.504	19.50	0.3859	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,340.66220	1,269.280	19.52	0.6110	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			495.16090	535.646	18.94	0.3093	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,540.84800	1,462.463	19.09	0.6700	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			545.14800	591.863	19.09	0.3300	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,501.06050	1,424.022	19.17	0.6588	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			575.36050	623.422	19.17	0.3412	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,445.78400	1,370.652	19.29	0.6428	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			169.31680	191.630	18.17	0.1463	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,327.98450	2,227.988	18.37	0.8340	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			202.28450	227.388	18.37	0.1660	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,178.13070	2,082.010	18.65	0.8064	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			252.43070	281.410	18.65	0.1936	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,620.86090	1,536.246	18.94	0.6907	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,306.94740	1,243.511	20.26	0.5420	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,158.14740	1,220.711	20.26	0.4580	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			598.91330	567.349	23.53	0.2839	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,140.11330	3,234.549	23.53	0.7161	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,470.28690	1,400.762	19.78	0.5913	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			941.48690	997.962	19.78	0.4087	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,323.17630	1,259.122	20.21	0.5471	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,134.37630	1,196.322	20.21	0.4529	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			476.69280	456.477	24.89	0.2310	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,967.89280	4,073.677	24.89	0.7690	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			959.56110	910.564	21.47	0.4255	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,820.76110	1,897.764	21.47	0.5745	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			892.07730	846.190	21.79	0.4005	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	17.00	Put			2,003.27730	2,083.390	21.79	0.5995	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			295.27100	275.156	26.74	0.1461	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,826.47100	5,932.356	26.74	0.8539	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			597.32390	565.848	23.54	0.2832	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,148.52390	3,243.048	23.54	0.7168	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			516.81960	492.117	24.26	0.2493	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,628.01960	3,729.317	24.26	0.7507	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,531.03970	1,459.340	19.62	0.6087	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			872.23970	926.540	19.62	0.3913	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,479.46640	1,409.613	19.76	0.5940	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			930.66640	986.813	19.76	0.4060	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,474.86620	1,405.183	19.77	0.5926	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			936.06620	992.383	19.77	0.4074	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,729.54470	1,660.152	20.31	0.5989	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,117.14470	1,171.052	20.31	0.4011	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,738.51520	1,668.829	20.29	0.6012	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,106.11520	1,159.729	20.29	0.3988	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,734.02350	1,664.484	20.30	0.6000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,111.62350	1,165.384	20.30	0.4000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,339.82530	1,288.626	22.27	0.4541	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,347.22530	2,417.226	22.27	0.5459	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,336.93170	1,285.834	22.28	0.4533	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,354.33170	2,424.434	22.28	0.5467	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,334.04590	1,283.048	22.29	0.4525	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,361.44590	2,431.648	22.29	0.5475	0.00	0	0
Total \$ / R Option												1,792,388.37	3,424	1,736,200
Total \$ / R												1,163,925,470.57	81,200	2,663,894
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.93350		15.05210			0.0000	552,539.50	37	1,000
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.22450		15.34530			0.0000	167,469.50	11	152
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.50060		15.62570			0.0000	0.00	0	15
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.76280		15.88880			0.0000	0.00	0	0
Total \$ / R MAXI Future												720,009.00	48	1,167
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			165,507.24380	154,128.872	18.08	0.9147	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			4,297.24380	4,778.872	18.08	0.0853	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			164,570.46420	153,199.623	18.05	0.9136	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			4,360.46420	4,849.623	18.05	0.0864	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			163,634.56580	152,300.871	18.05	0.9121	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			4,424.56580	4,950.871	18.05	0.0879	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			62,864.71370	68,499.660	19.50	0.4272	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			97,904.96210	91,482.987	19.51	0.5708	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			63,374.96210	69,032.987	19.51	0.4292	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			97,417.35670	91,018.012	19.53	0.5688	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			63,887.35670	69,568.012	19.53	0.4312	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	19/09/2016	Foreign Exchange Option	14.99	Call			98,394.71370	91,949.660	19.50	0.5728	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			134,227.15720	127,071.598	19.44	0.6127	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			70,657.15720	76,011.598	19.44	0.3873	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			133,723.36090	126,587.643	19.45	0.6111	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			71,153.36090	76,527.643	19.45	0.3889	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			133,221.35330	126,105.950	19.46	0.6095	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			71,651.35330	77,045.950	19.46	0.3905	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			200,327.73490	208,338.961	21.79	0.5995	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			88,949.91380	84,373.434	21.80	0.3995	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			201,069.91380	209,093.434	21.80	0.6005	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			89,465.88290	84,865.385	21.78	0.4015	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			199,585.88290	207,585.385	21.78	0.5985	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			89,207.73490	84,618.961	21.79	0.4005	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												720,009.00	48	1,167
£ / R	On 15/04/2016	Foreign Exchange Future			21.07800		21.10960			0.0000	1,011,744.00	48	121	
£ / R	On 28/04/2016	Foreign Exchange Future			21.13260		21.16490			0.0000	718,508.40	34	157	
£ / R	On 31/05/2016	Foreign Exchange Future			21.13890		21.17110			0.0000	0.00	0	34	
£ / R	On 13/06/2016	Foreign Exchange Future			21.32850		21.36140			0.0000	2,132,850.00	100	57,391	
£ / R	On 08/09/2016	Foreign Exchange Future			21.70840		21.74250			0.0000	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Future			21.75790		21.79180			0.0000	0.00	0	513	
£ / R	On 19/12/2016	Foreign Exchange Future			22.17300		22.21000			0.0000	0.00	0	5	
£ / R	On 13/03/2017	Foreign Exchange Future			22.57080		22.60870			0.0000	0.00	0	0	
£ / R	On 25/04/2017	Foreign Exchange Future			22.75890		22.79390			0.0000	0.00	0	73	
£ / R	On 19/06/2017	Foreign Exchange Future			22.96560		22.99900			0.0000	0.00	0	0	
Total £ / R Future												3,863,102.40	182	58,294
£ / R	On 15/04/2016	Foreign Exchange Option	24.20	Call			1.80960	0.815	28.31	0.0027	0.00	0	0	
£ / R	On 15/04/2016	Foreign Exchange Option	24.20	Put			3,092.20960	3,122.815	28.31	0.9973	0.00	0	0	
£ / R	On 28/04/2016	Foreign Exchange Option	22.04	Call			137.72100	123.607	19.69	0.2097	0.00	0	0	
£ / R	On 28/04/2016	Foreign Exchange Option	22.04	Put			1,012.82100	1,031.007	19.69	0.7903	0.00	0	0	
£ / R	On 31/05/2016	Foreign Exchange Option	21.57	Call			462.58960	440.301	18.80	0.4072	0.00	0	0	
£ / R	On 31/05/2016	Foreign Exchange Option	21.57	Put			861.48960	871.401	18.80	0.5928	0.00	0	0	
£ / R	On 13/06/2016	Foreign Exchange Option	20.49	Call			1,220.75260	1,186.747	18.83	0.7011	0.00	0	0	
£ / R	On 13/06/2016	Foreign Exchange Option	20.49	Put			349.35260	348.247	18.83	0.2989	0.00	0	0	
£ / R	On 13/06/2016	Foreign Exchange Option	20.50	Call			1,214.20690	1,180.234	18.84	0.6990	0.00	0	0	
£ / R	On 13/06/2016	Foreign Exchange Option	20.50	Put			352.80690	351.734	18.84	0.3010	0.00	0	0	
£ / R	On 13/06/2016	Foreign Exchange Option	20.51	Call			1,207.68670	1,173.741	18.85	0.6969	0.00	0	0	
£ / R	On 13/06/2016	Foreign Exchange Option	20.51	Put			356.28670	355.241	18.85	0.3031	0.00	0	0	
£ / R	On 13/06/2016	Foreign Exchange Option	24.30	Call			94.59980	86.681	21.86	0.0943	0.00	0	1,300	
£ / R	On 13/06/2016	Foreign Exchange Option	24.30	Put			3,033.19980	3,058.181	21.86	0.9057	0.00	0	0	
£ / R	On 13/06/2016	Foreign Exchange Option	26.50	Call			35.79830	32.090	26.39	0.0343	0.00	0	2,600	
£ / R	On 13/06/2016	Foreign Exchange Option	26.50	Put			5,174.39830	5,203.590	26.39	0.9657	0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Put			1,489.74080	1,493.986	20.74	0.5477	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			249.63650	235.813	23.55	0.1461	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,357.13650	4,377.413	23.55	0.8539	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			888.72930	888.567	20.05	0.4029	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			969.48350	939.535	20.72	0.4549	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,476.98350	1,481.135	20.72	0.5451	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			965.85310	935.954	20.73	0.4536	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,483.35310	1,487.554	20.73	0.5464	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			962.24080	932.386	20.74	0.4523	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,431.22930	1,396.967	20.05	0.5971	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			783.22240	756.735	21.21	0.3768	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,991.42240	1,998.835	21.21	0.6232	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			780.39590	753.958	21.22	0.3757	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,998.59590	2,006.058	21.22	0.6243	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			786.05320	759.521	21.20	0.3779	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,984.25320	1,991.621	21.20	0.6221	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			3,099.68240	3,105.798	22.09	0.6681	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			5,181.07460	5,198.583	23.84	0.8077	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,384.86900	1,346.227	20.86	0.4877	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,814.86900	1,813.227	20.86	0.5123	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,381.11130	1,342.511	20.87	0.4868	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,821.11130	1,819.511	20.87	0.5132	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			849.68240	818.798	22.09	0.3319	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			2,052.29330	2,051.930	21.09	0.5477	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,023.43610	3,979.441	19.59	0.8867	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			223.43610	216.441	19.59	0.1133	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,926.18300	1,884.234	20.12	0.6146	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			1,126.18300	1,121.234	20.12	0.3854	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			451.07460	431.583	23.84	0.1923	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,388.62880	1,349.960	20.85	0.4887	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,808.62880	1,806.960	20.85	0.5113	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,184.34130	5,142.929	20.51	0.9429	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			104.34130	99.929	20.51	0.0571	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,252.29330	1,214.930	21.09	0.4523	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,428.10440	1,386.101	21.46	0.4440	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,569.40440	2,565.301	21.46	0.5560	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,425.00990	1,383.047	21.47	0.4433	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,576.30990	2,572.247	21.47	0.5567	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,431.26720	1,389.161	21.45	0.4448	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,562.56720	2,558.361	21.45	0.5552	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,550.18490	1,506.910	21.54	0.4502	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,736.28490	2,728.010	21.54	0.5498	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			1,031.00000	1,064.400		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			1,041.00000	1,074.400		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			1,021.00000	1,054.400		1.0000	0.00	0	0
Total £ / R Option												0.00	0	45,432
Total £ / R												3,863,102.40	182	103,726
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13443		0.13424			0.0000	0.00	0	4,941
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13751		0.13732			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14053		0.14036			0.0000	0.00	0	5,731
Total ¥ / R Future												0.00	0	11,820
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			38.75200	32.848	17.91	0.0685	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			675.74330	676.145	18.10	0.6780	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			251.74330	233.345	18.10	0.3220	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,427.52080	2,445.545	19.07	0.9927	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			3.52080	2.745	19.07	0.0073	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,462.75200	1,475.648	17.91	0.9315	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,759.48130	2,776.796	18.85	0.9648	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			27.38130	25.696	18.85	0.0352	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,849.39540	1,862.604	18.38	0.8759	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			117.29540	111.504	18.38	0.1241	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,107.54230	1,113.282	18.58	0.6945	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			375.44230	362.182	18.58	0.3055	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00460	0.004	28.28	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,963.70460	26,946.904	28.28	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00280	0.003	28.28	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,963.70280	27,946.903	28.28	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00180	0.002	28.28	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,963.70180	28,946.901	28.28	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,820
€ / R	On	15/04/2016	Foreign Exchange Future			16.80020		16.89770			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			16.84050		16.93850			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			16.84770		16.94590			0.0000	16,847.70	1	1
€ / R	On	29/04/2016	Foreign Exchange Future			16.85140		16.94950			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			16.95340		17.05290			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			16.96110		17.06070			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.02690		17.12710			0.0000	19,393,639.10	1,139	81,102
€ / R	On	19/09/2016	Foreign Exchange Future			17.41670		17.51970			0.0000	0.00	0	6,010
€ / R	On	19/12/2016	Foreign Exchange Future			17.79410		17.90310			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			18.15860		18.26860			0.0000	0.00	0	2,500
Total € / R Future												19,410,486.80	1,140	101,090
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			10.21770	4.999	26.26	0.0183	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,612.51770	1,704.799	26.26	0.9817	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			27.60820	16.786	22.97	0.0440	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,659.10820	1,746.286	22.97	0.9560	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			281.38070	229.439	21.17	0.3738	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			505.48070	551.739	21.17	0.6262	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			38.21630	26.135	23.42	0.0601	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,658.71630	1,744.735	23.42	0.9399	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			115.49040	99.364	23.01	0.1391	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,742.59040	1,825.964	23.01	0.8609	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			123.29330	107.056	23.03	0.1454	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,742.59330	1,825.956	23.03	0.8546	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,336.84290	1,254.201	19.74	0.7857	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			169.74290	187.301	19.74	0.2143	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			379.16910	342.243	21.52	0.3380	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			0.00000	1,458.933	19.74	0.8369	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			0.00000	132.033	19.74	0.1631	768,961.36	5,824	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			75.62760	65.584	24.32	0.0827	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,798.52760	2,888.683	24.32	0.9173	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			876.36250	810.452	20.11	0.6224	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			677.05830	620.190	20.42	0.5249	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			549.95830	593.290	20.42	0.4751	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,945.78330	2,846.992	22.59	0.9702	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			18.68330	20.092	22.59	0.0298	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,951.50730	1,855.926	20.00	0.9048	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			65.90630	70.632	19.95	0.0972	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,042.06910	1,105.343	21.52	0.6620	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,933.00630	1,837.532	19.95	0.9028	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			64.40730	69.026	20.00	0.0952	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,942.25280	1,846.724	19.98	0.9038	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			65.15280	69.824	19.98	0.0962	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			379.26250	413.552	20.11	0.3776	0.00	0	7,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,696.26910	2,597.989	19.11	0.8940	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			116.56910	121.289	19.11	0.1060	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,687.67150	2,589.473	19.12	0.8929	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			117.97150	122.773	19.12	0.1071	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,679.08850	2,580.968	19.12	0.8919	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			119.38850	124.268	19.12	0.1081	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,679.95160	1,604.591	19.95	0.6390	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			776.85160	810.491	19.95	0.3610	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,048.22660	1,962.223	19.72	0.7171	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			545.12660	568.123	19.72	0.2829	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,737.82130	1,657.751	19.86	0.6524	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			734.72130	763.651	19.86	0.3476	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			772.56430	805.737	19.94	0.3597	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			386.71110	369.982	25.38	0.1937	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,383.61110	4,475.882	25.38	0.8063	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,674.57290	1,599.354	19.96	0.6376	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			781.47290	815.254	19.96	0.3624	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			506.18770	477.231	23.74	0.2481	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,403.08770	3,483.131	23.74	0.7519	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,685.66430	1,609.837	19.94	0.6403	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,308.92340	1,249.114	21.20	0.4829	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,750.32340	1,800.514	21.20	0.5171	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,315.96960	1,255.966	21.19	0.4849	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,737.36960	1,787.366	21.19	0.5151	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,312.43790	1,252.535	21.19	0.4839	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,743.83790	1,793.935	21.19	0.5161	0.00	0	0
Total € / R Option												768,961.36	5,824	41,222
Total € / R												20,179,448.16	6,964	142,312
AUS / R	On	13/06/2016	Foreign Exchange Future			11.33280		11.45930			0.0000	0.00	0	6,776
AUS / R	On	19/09/2016	Foreign Exchange Future			11.50480		11.63230			0.0000	575,240.00	50	1,416
AUS / R	On	19/12/2016	Foreign Exchange Future			11.67150		11.80130			0.0000	0.00	0	330
AUS / R	On	13/03/2017	Foreign Exchange Future			11.83270		11.96290			0.0000	0.00	0	4,216
Total AUS / R Future												575,240.00	50	12,738
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,394.14240	1,270.376	16.60	0.9503	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			14.84240	17.576	16.60	0.0497	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,384.43780	1,260.739	16.56	0.9493	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			15.13780	17.939	16.56	0.0507	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,374.73920	1,251.109	16.52	0.9483	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			15.43920	18.310	16.52	0.0517	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			72.51000	88.159	16.46	0.1303	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,512.36330	1,400.073	16.47	0.8732	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			70.06330	85.273	16.47	0.1268	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,503.57820	1,391.507	16.47	0.8715	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			71.27820	86.707	16.47	0.1285	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,494.81000	1,382.959	16.46	0.8697	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,329.02660	1,226.682	16.17	0.7642	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			207.72660	235.182	16.17	0.2358	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,344.39730	1,241.606	16.18	0.7683	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			203.09730	230.106	16.18	0.2317	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,336.70060	1,234.132	16.17	0.7663	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			205.40060	232.632	16.17	0.2337	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			740.48190	807.241	16.38	0.4910	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			758.96430	696.029	16.40	0.5069	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			746.06430	813.329	16.40	0.4931	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			754.79030	692.133	16.41	0.5049	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			751.89030	819.433	16.41	0.4951	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			763.38190	699.941	16.38	0.5090	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 AU\$ / R Option												0.00	0	0
Total AU\$ / R												575,240.00	50	12,738
CAD / R	On	13/06/2016	Foreign Exchange Future			11.43870		11.49710			0.0000	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Future			11.66260		11.72270			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.87	Call			716.63680	668.075	15.52	0.7835	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.87	Put			89.53680	99.375	15.52	0.2165	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.88	Call			708.76840	660.408	15.52	0.7796	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.88	Put			91.66840	101.708	15.52	0.2204	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.89	Call			700.93990	652.781	15.52	0.7756	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.89	Put			93.83990	104.081	15.52	0.2244	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Option	12.38	Call			294.06940	280.737	17.50	0.3287	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Option	12.38	Put			951.36940	998.137	17.50	0.6713	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Option	12.39	Call			291.66590	278.449	17.52	0.3265	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Option	12.39	Put			958.96590	1,005.849	17.52	0.6735	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Option	12.40	Call			289.28590	276.180	17.54	0.3243	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Option	12.40	Put			966.58590	1,013.581	17.54	0.6757	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			15.60770		15.68790			0.0000	0.00	0	6,413
CHF / R	On	19/09/2016	Foreign Exchange Future			15.98790		16.07100			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			1,398.62450	1,327.558	19.08	0.8447	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			100.72450	109.858	19.08	0.1553	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,390.33070	1,319.400	19.08	0.8427	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			102.43070	111.700	19.08	0.1573	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,382.05700	1,311.265	19.09	0.8406	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			104.15700	113.565	19.09	0.1594	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			703.73190	662.998	21.28	0.4254	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,232.73190	1,275.098	21.28	0.5746	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			700.46210	659.869	21.29	0.4238	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,239.46210	1,281.969	21.29	0.5762	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			697.20310	656.755	21.30	0.4223	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,246.20310	1,288.855	21.30	0.5777	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			2.29720		2.31410			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
CNH / R	On	19/09/2016	Foreign Exchange Future			2.32900		2.34640			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			1,412.99760	1,280.570	19.49	0.6901	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			371.99760	408.570	19.49	0.3099	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,344.20820	1,214.861	19.47	0.6713	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			403.20820	442.861	19.47	0.3287	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,277.24500	1,151.097	19.45	0.6522	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			436.24500	479.097	19.45	0.3478	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,891.84210	2,002.612	20.27	0.6177	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			824.97350	763.598	20.33	0.3715	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,960.97350	2,073.598	20.33	0.6285	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			795.14310	735.583	20.39	0.3610	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,031.14310	2,145.583	20.39	0.6390	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			855.84210	792.612	20.27	0.3823	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			2.29310		2.30330			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.34710		2.35730			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			2,366.52160	2,267.260	20.41	0.8720	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			133.52160	136.260	20.41	0.1280	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,281.50800	2,182.784	20.42	0.8603	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			148.50800	151.784	20.42	0.1397	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,197.75310	2,099.623	20.42	0.8481	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			164.75310	168.623	20.42	0.1519	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,229.44730	1,174.676	21.52	0.4797	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,556.44730	1,603.676	21.52	0.5203	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,190.13290	1,136.585	21.58	0.4685	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,617.13290	1,665.585	21.58	0.5315	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,151.91280	1,099.591	21.64	0.4575	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,678.91280	1,728.591	21.64	0.5425	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			1.92650		1.94190			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.96420		1.98000			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.99910		2.01550			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.03190		2.04830			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			194.24340	163.447	21.97	0.1719	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,975.24340	2,098.447	21.97	0.8281	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			181.44890	152.315	22.12	0.1615	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			2,062.44890	2,187.315	22.12	0.8385	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			169.53850	141.977	22.27	0.1518	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			2,150.53850	2,276.977	22.27	0.8482	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			593.50260	548.470	21.12	0.3223	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,993.50260	2,106.470	21.12	0.6777	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			571.09440	527.519	21.24	0.3119	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,071.09440	2,185.519	21.24	0.6881	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			549.62010	507.456	21.36	0.3019	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,149.62010	2,265.456	21.36	0.6981	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			968.20170	905.437	20.68	0.4013	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,013.20170	2,114.437	20.68	0.5987	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			939.91100	878.796	20.78	0.3918	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,084.91100	2,187.796	20.78	0.6082	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			912.52580	853.032	20.88	0.3824	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,157.52580	2,262.032	20.88	0.6176	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,246.49760	1,174.661	20.61	0.4366	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,163.49760	2,255.661	20.61	0.5634	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,215.06030	1,144.841	20.68	0.4280	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,232.06030	2,325.841	20.68	0.5720	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,185.67760	1,116.951	20.77	0.4196	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,302.67760	2,397.951	20.77	0.5804	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			0.14650		0.14650			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14640		0.14640			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14670		0.14670			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		0.07080			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06490		0.06540			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.06110		0.06160			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			10.18180		10.28690			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.33570		10.44220			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.48590		10.59470			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 NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,294.27800	1,192.821	18.27	0.9416	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			17.37800	21.021	18.27	0.0584	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,313.57990	1,211.944	18.36	0.9439	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			16.67990	20.144	18.36	0.0561	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,303.92560	1,202.378	18.31	0.9428	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			17.02560	20.578	18.31	0.0572	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,114.40670	1,030.539	17.49	0.7897	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			132.20670	154.840	17.49	0.2103	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,106.46280	1,022.860	17.49	0.7872	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			134.26280	157.160	17.49	0.2128	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,098.54130	1,015.207	17.48	0.7847	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			136.34130	159.507	17.48	0.2153	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			526.80500	484.032	18.15	0.4416	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			782.10500	848.132	18.15	0.5584	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			523.19830	480.681	18.16	0.4393	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			788.49830	854.781	18.16	0.5607	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			519.61830	477.349	18.17	0.4371	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			794.91830	861.449	18.17	0.5629	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			1.37540		1.37580			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.38970		1.38990			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.40300		1.40340			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.41190		1.41210			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			558.00000	554.000		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			458.00000	454.000		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			358.00000	354.000		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			301.00000	303.000		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			101.00000	103.000		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			201.00000	203.000		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			66.00000	70.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			166.00000	170.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			34.00000	30.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			79.00000	81.000		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			179.00000	181.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			279.00000	281.000		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			1.14020		1.13790			0.0000	0.00	0	9,121
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.14400		1.14170			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.14800		1.14570			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	9,121
Total QUANTO € / \$												0.00	0	9,121
RAIN	On	13/06/2016	Foreign Exchange Future			26,409.20000		26,555.13000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			26,930.38000		27,080.21000			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			11.03840		11.12950			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.23940		11.33420			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			982.61590	899.479	16.42	0.8745	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			43.11590	51.079	16.42	0.1255	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			973.81230	890.881	16.42	0.8717	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			44.31230	52.481	16.42	0.1283	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			965.03520	882.313	16.42	0.8689	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			45.53520	53.913	16.42	0.1311	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			412.57460	375.988	17.64	0.4135	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			698.37460	756.588	17.64	0.5865	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			409.11370	372.773	17.65	0.4109	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			704.91370	763.373	17.65	0.5891	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			405.68260	369.584	17.67	0.4082	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			711.48260	770.184	17.67	0.5918	0.00	0	0
Total SGD / R Option												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 SGD / R									0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Future			5.21170		5.21800			0.0000	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Future			5.18620		5.19140			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			474.62760	468.347	16.15	0.9062	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.76	Put			16.62760	16.647	16.15	0.0938	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.77	Call			465.61720	459.351	16.13	0.9014	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.77	Put			17.61720	17.651	16.13	0.0986	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.78	Call			456.65570	450.406	16.10	0.8964	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.78	Put			18.65570	18.705	16.10	0.1036	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Call			193.95790	192.948	15.83	0.4760	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Put			252.55790	256.748	15.83	0.5240	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Call			189.90710	188.918	15.85	0.4690	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Put			258.50710	262.718	15.85	0.5310	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Call			185.92560	184.958	15.86	0.4621	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Put			264.52560	268.758	15.86	0.5379	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			1.30440		1.31380			0.0000	0.00	0	0
ZMW / R On 19/09/2016 Foreign Exchange Future			1.24800		1.25830			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1186701920.40	79,196	1,140,688
Total Options									2561349.73	9,248	1,822,854
Grand Total:									1,189,263,270.13	88,444	2,963,542