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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/04/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/04/2016	Foreign Exchange Future	15.24860	15.01780			0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future	15.20680	15.01790			0.0000	0.00	0	0
\$ / R	On	08/04/2016	Foreign Exchange Future	15.20680	15.01790			0.0000	0.00	0	90
\$ / R	On	11/04/2016	Foreign Exchange Future	15.21280	15.02680			0.0000	0.00	0	100
\$ / R	On	14/04/2016	Foreign Exchange Future	15.22190	15.03570			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future	15.22490	15.03870			0.0000	182,698.80	12	2,397
\$ / R	On	18/04/2016	Foreign Exchange Future	15.23400	15.04770			0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Future	15.24000	15.05370			0.0000	0.00	0	875
\$ / R	On	22/04/2016	Foreign Exchange Future	15.24610	15.05970			0.0000	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Future	15.25510	15.06860			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future	15.25820	15.07160			0.0000	0.00	0	267
\$ / R	On	28/04/2016	Foreign Exchange Future	15.26420	15.07760			0.0000	0.00	0	107
\$ / R	On	29/04/2016	Foreign Exchange Future	15.26720	15.08060			0.0000	0.00	0	1,100
\$ / R	On	03/05/2016	Foreign Exchange Future	15.27930	15.09260			0.0000	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Future	15.28230	15.09560			0.0000	0.00	0	733
\$ / R	On	10/05/2016	Foreign Exchange Future	15.30050	15.11360			0.0000	0.00	0	825
\$ / R	On	13/05/2016	Foreign Exchange Future	15.30970	15.12260			0.0000	0.00	0	550
\$ / R	On	16/05/2016	Foreign Exchange Future	15.31880	15.13160			0.0000	0.00	0	1,880
\$ / R	On	17/05/2016	Foreign Exchange Future	15.32190	15.13460			0.0000	0.00	0	100
\$ / R	On	18/05/2016	Foreign Exchange Future	15.32490	15.13760			0.0000	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Future	15.32800	15.14060			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	20/05/2016	Foreign Exchange Future			15.33100		15.14360			0.0000	0.00	0	4,700
\$ / R	On	23/05/2016	Foreign Exchange Future			15.34020		15.15260			0.0000	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Future			15.34630		15.15860			0.0000	0.00	0	285
\$ / R	On	27/05/2016	Foreign Exchange Future			15.35240		15.16460			0.0000	7,676,200.00	500	1,000
\$ / R	On	31/05/2016	Foreign Exchange Future			15.36460		15.17660			0.0000	92,187.60	6	967
\$ / R	On	06/06/2016	Foreign Exchange Future			15.38300		15.19450			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.38910		15.20050			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.39210		15.20350			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.40430		15.21560			0.0000	922,917,825.90	59,913	659,540
\$ / R	On	14/06/2016	Foreign Exchange Future			15.40730		15.21860			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			15.43760		15.24860			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.44980		15.26060			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			15.45280		15.26360			0.0000	0.00	0	200
\$ / R	On	26/07/2016	Foreign Exchange Future			15.53610		15.34580			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.53920		15.34890			0.0000	0.00	0	2,110
\$ / R	On	11/08/2016	Foreign Exchange Future			15.58590		15.39480			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.59830		15.40710			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.60450		15.41320			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.63250		15.44080			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.64180		15.45000			0.0000	0.00	0	2,610
\$ / R	On	06/09/2016	Foreign Exchange Future			15.66670		15.47450			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.67290		15.48060			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.67600		15.48370			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.68840		15.49590			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.69470		15.50200			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.70710		15.51430			0.0000	21,927,111.60	1,396	166,098
\$ / R	On	28/09/2016	Foreign Exchange Future			15.73510		15.54180			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.82380		15.62930			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.93000		15.73340			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.98150		15.78380			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.99760		15.79960			0.0000	144,138,376.00	9,010	46,229
\$ / R	On	13/03/2017	Foreign Exchange Future			16.27300		16.07130			0.0000	0.00	0	4,647
\$ / R	On	19/06/2017	Foreign Exchange Future			16.52580		16.32350			0.0000	578,403.00	35	0
\$ / R	On	18/09/2017	Foreign Exchange Future			16.73450		16.53630			0.0000	0.00	0	0
Total \$ / R Future												1,097,512,802.90	70,872	898,289
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			0.10810	0.000	24.00	0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			1,022.30810	791.400	24.00	1.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	15.38	Call			15.12090	27.241	27.57	0.2184	0.00	0	2,500
\$ / R	On	07/04/2016	Foreign Exchange Option	15.38	Put			377.22090	200.441	27.57	0.7816	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			0.15080	0.207	43.21	0.0021	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			1,212.25080	1,023.407	43.21	0.9979	0.00	0	0
\$ / R	On	08/04/2016	Foreign Exchange Option	15.34	Call			28.97470	56.078	24.41	0.3179	0.00	0	0
\$ / R	On	08/04/2016	Foreign Exchange Option	15.34	Put			351.07470	189.278	24.41	0.6821	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			4.81630	7.696	24.40	0.0437	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			958.01630	774.896	24.40	0.9563	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Call			41.26430	81.135	20.77	0.2832	0.00	0	5,000
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Put			505.56430	359.235	20.77	0.7168	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	14.86	Call			282.05810	417.215	20.46	0.7909	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	14.86	Put			106.35810	55.315	20.46	0.2091	0.00	0	200
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Call			46.06770	89.188	20.71	0.3044	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Put			480.36770	337.288	20.71	0.6956	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			14.04420	27.381	21.89	0.1099	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			865.34420	692.481	21.89	0.8901	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Call			8.62510	14.854	23.00	0.0631	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Put			1,069.92510	889.954	23.00	0.9369	0.00	0	15,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			2.11290	2.684	27.23	0.0106	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			2,044.41290	1,858.684	27.23	0.9894	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,084.11180	1,268.987	23.62	0.9795	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			6.41180	4.987	23.62	0.0205	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			86.53670	143.261	20.21	0.3772	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			458.83670	329.261	20.21	0.6228	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			5.97120	8.593	24.77	0.0305	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			1,662.27120	1,478.593	24.77	0.9695	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	15.21	Call			0.00000	254.065	20.07	0.5278	1,016,262.00	4,000	2,000
\$ / R	On	20/04/2016	Foreign Exchange Option	15.21	Put			0.00000	224.065	20.07	0.4722	0.00	0	0
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Call			459.26560	597.507	19.19	0.8189	0.00	0	0
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Put			109.56560	61.407	19.19	0.1811	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			6.23230	9.908	22.74	0.0325	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			1,747.63230	1,564.808	22.74	0.9675	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			21.80810	41.133	22.27	0.1095	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,240.20810	1,072.933	22.27	0.8905	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			8.65000	16.744	22.91	0.0500	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			1,627.05000	1,448.544	22.91	0.9500	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,271.65190	3,458.246	30.90	0.9998	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.05190	0.046	30.90	0.0002	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,577.12860	1,761.438	23.18	0.9888	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			5.52860	3.238	23.18	0.0112	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			93.22070	143.534	20.99	0.3070	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			681.62070	545.333	20.99	0.6930	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call			83.99750	129.307	21.31	0.2713	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put			786.39750	645.107	21.31	0.7287	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			37.18130	62.106	22.39	0.1445	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			1,186.58130	1,024.906	22.39	0.8555	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Call			433.41560	563.779	19.45	0.7053	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Put			210.81560	154.479	19.45	0.2947	0.00	0	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Call			345.60060	462.513	19.62	0.6311	0.00	0	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Put			283.00060	213.213	19.62	0.3689	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			23.90440	39.898	23.29	0.0897	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			1,628.30440	1,457.598	23.29	0.9103	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			902.07800	1,068.473	18.88	0.8900	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			68.47800	47.973	18.88	0.1100	0.00	0	8,403

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call		210.29180	286.422	20.37	0.4256	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put		606.69180	495.922	20.37	0.5744	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call		123.76300	173.363	21.52	0.2772	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put		981.16300	843.663	21.52	0.7228	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call		133.72260	184.092	21.33	0.2836	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put		992.12260	855.292	21.33	0.7164	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call		38.84190	58.639	23.36	0.1055	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put		1,854.24190	1,686.739	23.36	0.8945	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call		576.07790	710.150	19.30	0.7140	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put		238.47790	185.250	19.30	0.2860	0.00	0	15,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call		210.96760	279.038	20.73	0.3815	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put		770.36760	651.038	20.73	0.6185	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call		279.50490	362.086	20.27	0.4593	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put		615.90490	511.086	20.27	0.5407	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call		334.69820	426.302	19.85	0.5070	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put		542.09820	446.102	19.85	0.4930	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call		410.51290	516.821	19.70	0.5670	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put		451.91290	370.521	19.70	0.4330	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		1,685.70570	1,870.529	19.87	0.9615	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		21.10570	18.129	19.87	0.0385	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		159.27110	208.926	21.54	0.2832	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		1,124.67110	986.526	21.54	0.7168	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call		85.76120	115.234	22.72	0.1715	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		1,621.16120	1,462.834	22.72	0.8285	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		3,365.72910	3,553.316	25.03	0.9979	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		1.12910	0.916	25.03	0.0021	0.00	0	250
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call		638.37720	771.002	19.13	0.6996	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put		281.77720	226.402	19.13	0.3004	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		378.46720	467.137	19.89	0.4949	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		633.96720	534.137	19.89	0.5051	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		2,998.19620	3,186.220	23.32	0.9934	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		3.69620	3.220	23.32	0.0066	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call		821.46860	965.913	18.91	0.7610	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put		220.96860	176.813	18.91	0.2390	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call		289.19570	359.919	20.63	0.4014	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put		868.69570	750.819	20.63	0.5986	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		1,937.58350	2,122.855	20.30	0.9617	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		24.08350	20.756	20.30	0.0383	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		1,927.95390	2,113.170	20.27	0.9611	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		24.45390	21.070	20.27	0.0389	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		1,918.32980	2,103.489	20.24	0.9605	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		24.82980	21.389	20.24	0.0395	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call		915.44130	1,066.162	18.88	0.7832	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put		199.84130	161.862	18.88	0.2168	0.00	0	59,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call		760.21410	895.446	19.04	0.7182	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put		284.61410	231.146	19.04	0.2818	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			754.16160	888.846	19.05	0.7153	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			288.56160	234.547	19.05	0.2847	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			736.20750	869.239	19.09	0.7066	0.00	0	25,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			300.60750	244.940	19.09	0.2934	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			724.40390	856.331	19.11	0.7007	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			308.80390	252.031	19.11	0.2993	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			695.48390	824.619	19.18	0.6859	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			329.88390	270.319	19.18	0.3141	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			650.94940	775.561	19.28	0.6618	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			365.34940	301.261	19.28	0.3382	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			634.79790	757.701	19.31	0.6527	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			379.19790	313.401	19.31	0.3473	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			629.48300	751.811	19.33	0.6497	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			383.88300	317.512	19.33	0.3503	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			613.72920	734.341	19.36	0.6406	0.00	0	54,233
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			398.12920	330.041	19.36	0.3594	0.00	0	7,840
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			494.87370	600.042	19.68	0.5639	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			529.27370	445.742	19.68	0.4361	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			281.46890	348.173	20.84	0.3794	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			965.86890	843.873	20.84	0.6206	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			274.11530	339.389	20.90	0.3719	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			988.51530	865.089	20.90	0.6281	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			257.72920	319.699	21.04	0.3548	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			1,042.12920	915.399	21.04	0.6452	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			246.63380	306.307	21.14	0.3429	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			1,081.03380	952.007	21.14	0.6571	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			236.01350	293.454	21.23	0.3314	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,120.41350	989.154	21.23	0.6686	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			221.90900	276.360	21.37	0.3157	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,176.30900	1,042.060	21.37	0.6843	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			216.12730	269.366	21.43	0.3092	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,200.52730	1,065.066	21.43	0.6908	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			210.49780	262.549	21.49	0.3028	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,224.89780	1,088.249	21.49	0.6972	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			205.01690	255.900	21.55	0.2965	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,249.41690	1,111.601	21.55	0.7035	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			197.93260	247.296	21.63	0.2882	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			1,282.33260	1,142.996	21.63	0.7118	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			191.09990	238.976	21.71	0.2802	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,315.49990	1,174.676	21.71	0.7198	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			166.09960	208.418	22.04	0.2499	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,450.49960	1,304.118	22.04	0.7501	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			161.80280	203.143	22.10	0.2445	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,476.20280	1,328.843	22.10	0.7555	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			159.00210	199.703	22.14	0.2410	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,493.40210	1,345.403	22.14	0.7590	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			148.29790	186.524	22.30	0.2274	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,562.69790	1,412.224	22.30	0.7726	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			145.74130	183.371	22.34	0.2241	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,580.14130	1,429.071	22.34	0.7759	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			143.23100	180.273	22.38	0.2209	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			1,597.63100	1,445.973	22.38	0.7791	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			126.45620	160.046	22.66	0.1994	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,720.85620	1,565.746	22.66	0.8006	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			114.62210	145.817	22.88	0.1838	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,819.02210	1,661.517	22.88	0.8162	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			113.60390	144.590	22.90	0.1825	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,828.00390	1,670.290	22.90	0.8175	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			111.59720	142.167	22.94	0.1798	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,845.99720	1,687.867	22.94	0.8202	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			106.74090	136.099	23.03	0.1731	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,891.14090	1,731.799	23.03	0.8269	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			102.10490	130.295	23.12	0.1667	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			1,936.50490	1,775.995	23.12	0.8333	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			101.20240	129.164	23.14	0.1654	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,945.60240	1,784.864	23.14	0.8346	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			98.54750	125.834	23.19	0.1617	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,972.94750	1,811.534	23.19	0.8383	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			53.65570	68.981	24.43	0.0946	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,628.05570	2,454.681	24.43	0.9054	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			44.96960	57.848	24.80	0.0806	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,829.36960	2,653.548	24.80	0.9194	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			42.42740	54.582	24.93	0.0764	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,896.82740	2,720.282	24.93	0.9236	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			39.71610	51.094	25.07	0.0719	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			2,974.11610	2,796.794	25.07	0.9281	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			39.06860	50.260	25.11	0.0708	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,993.46860	2,815.960	25.11	0.9292	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			30.76860	39.078	25.66	0.0561	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			3,295.16860	3,114.778	25.66	0.9439	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			28.16680	35.866	25.92	0.0516	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			3,412.56680	3,231.566	25.92	0.9484	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			21.20330	27.427	26.83	0.0397	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			3,805.60330	3,623.127	26.83	0.9603	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,060.33240	3,248.530	23.24	0.9920	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			4.73240	4.230	23.24	0.0080	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,320.77390	2,507.499	21.21	0.9759	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			15.17390	13.199	21.21	0.0241	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,232.99360	2,419.402	20.97	0.9726	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			17.39360	15.102	20.97	0.0274	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,039.10010	2,224.614	20.44	0.9636	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			23.50010	20.314	20.44	0.0364	0.00	0	700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,952.47540	2,137.485	20.20	0.9588	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			26.87540	23.185	20.20	0.0412	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,942.87800	2,127.827	20.18	0.9582	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			27.27800	23.527	20.18	0.0418	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,933.28640	2,118.174	20.15	0.9576	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			27.68640	23.873	20.15	0.0424	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,752.25150	1,935.767	19.65	0.9450	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			36.65150	31.467	19.65	0.0550	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,723.89920	1,907.158	19.57	0.9428	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			38.29920	32.858	19.57	0.0572	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,303.34110	1,473.611	18.75	0.8890	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			87.74110	69.311	18.75	0.1110	0.00	0	2,394
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,139.90610	1,303.725	18.81	0.8516	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			124.30610	99.425	18.81	0.1484	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,100.59920	1,262.606	18.82	0.8412	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			134.99920	108.306	18.82	0.1588	0.00	0	51,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			950.16910	1,104.168	18.87	0.7956	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			184.56910	149.868	18.87	0.2044	0.00	0	500
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			242.91880	301.237	21.23	0.3360	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			1,114.31880	983.937	21.23	0.6640	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			186.87280	229.847	22.37	0.2518	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,578.27280	1,432.246	22.37	0.7482	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			592.58140	704.017	19.73	0.5935	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			513.98140	436.417	19.73	0.4065	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			147.84900	182.776	23.10	0.2020	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,927.24900	1,772.976	23.10	0.7980	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,464.72450	3,653.560	23.29	0.9935	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			4.12450	3.760	23.29	0.0065	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,812.74290	1,993.424	19.47	0.9332	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			52.14290	43.624	19.47	0.0668	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			203.26910	248.352	22.28	0.2630	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,562.66910	1,418.552	22.28	0.7370	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			859.42590	994.020	19.13	0.7175	0.00	0	224
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			315.82590	261.220	19.13	0.2825	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			113.81920	139.315	24.68	0.1377	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,958.01920	2,793.215	24.68	0.8623	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			302.74630	360.514	22.08	0.3145	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,556.94630	1,424.414	22.08	0.6855	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			221.00160	266.619	23.05	0.2421	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,002.10160	1,857.419	23.05	0.7579	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			181.08790	219.557	23.54	0.2049	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,282.18790	2,130.357	23.54	0.7951	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,555.29710	3,745.313	21.69	0.9906	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			6.39710	6.113	21.69	0.0094	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,926.14960	2,104.105	19.06	0.9170	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			77.24960	64.905	19.06	0.0830	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		2,719.09740	2,903.927	18.50	0.9732	0.00	0	0	
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		24.29740	18.027	18.50	0.0268	0.00	0	2,000	
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		668.55820	773.680	20.24	0.5379	0.00	0	2,000	
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		793.75820	707.780	20.24	0.4621	0.00	0	0	
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		367.99780	432.758	21.95	0.3401	0.00	0	0	
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put		1,570.89780	1,444.458	21.95	0.6599	0.00	0	0	
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call		243.88950	291.732	23.26	0.2415	0.00	0	5,000	
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put		2,220.68950	2,077.232	23.26	0.7585	0.00	0	0	
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call		578.30530	671.607	20.71	0.4772	0.00	0	0	
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put		1,005.10530	907.107	20.71	0.5228	0.00	0	5,000	
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		2,040.09340	2,215.501	18.62	0.9067	0.00	0	0	
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		99.29340	83.001	18.62	0.0933	0.00	0	150	
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		228.24280	272.823	23.63	0.2210	0.00	0	250	
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		2,487.44280	2,340.323	23.63	0.7790	0.00	0	0	
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		202.39890	242.720	23.95	0.1996	0.00	0	150	
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		2,691.59890	2,540.220	23.95	0.8004	0.00	0	0	
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		3,649.75200	3,841.122	20.55	0.9881	0.00	0	0	
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		8.95200	8.621	20.55	0.0119	0.00	0	250	
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call		913.07680	1,038.516	19.69	0.6273	0.00	0	0	
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put		603.07680	536.716	19.69	0.3727	0.00	0	0	
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		242.11890	288.191	23.62	0.2242	0.00	0	0	
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		2,567.61890	2,421.491	23.62	0.7758	0.00	0	0	
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		2,080.02200	2,254.921	18.43	0.9044	0.00	0	0	
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		105.52200	88.221	18.43	0.0956	0.00	0	0	
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		1,913.67580	2,084.822	18.62	0.8796	0.00	0	0	
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		139.17580	118.122	18.62	0.1204	0.00	0	0	
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		249.47890	296.696	23.54	0.2299	0.00	0	0	
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		2,514.97890	2,369.996	23.54	0.7701	0.00	0	0	
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		1,856.38670	2,026.897	18.71	0.8679	0.00	0	0	
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		155.78670	133.997	18.71	0.1321	0.00	0	48,990	
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		318.07390	374.791	22.93	0.2788	0.00	0	48,990	
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put		2,137.47390	2,001.890	22.93	0.7212	0.00	0	0	
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call		2,090.01480	2,264.354	18.31	0.9046	0.00	0	0	
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put		106.31480	88.354	18.31	0.0954	0.00	0	0	
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call		250.19020	297.409	23.63	0.2280	0.00	0	0	
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put		2,566.49020	2,421.409	23.63	0.7720	0.00	0	0	
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		1,074.45410	1,209.413	19.43	0.6697	0.00	0	0	
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		528.55410	471.013	19.43	0.3303	0.00	0	1,000	
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		171.63360	203.323	24.80	0.1610	0.00	0	1,000	
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		3,385.73360	3,224.923	24.80	0.8390	0.00	0	0	
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		2,291.65540	2,471.227	18.08	0.9252	0.00	0	0	
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		79.65540	66.527	18.08	0.0748	0.00	0	0	
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		2,282.93610	2,462.335	18.10	0.9242	0.00	0	0	
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		80.93610	67.635	18.10	0.0758	0.00	0	0	
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		2,274.23200	2,453.456	18.11	0.9231	0.00	0	0	
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		82.23200	68.756	18.11	0.0769	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,962.24550	2,134.122	18.53	0.8763	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			147.94550	127.022	18.53	0.1237	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,371.60670	1,526.470	19.18	0.7526	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			357.30670	319.370	19.18	0.2474	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			1,072.74270	1,206.876	19.49	0.6614	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			558.44270	499.776	19.49	0.3386	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			570.08700	658.276	21.23	0.4308	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,325.78700	1,221.176	21.23	0.5692	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,287.88210	2,468.003	18.09	0.9220	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			83.58210	70.903	18.09	0.0780	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			507.74010	587.116	21.58	0.3937	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,503.44010	1,390.016	21.58	0.6063	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			472.72990	547.735	21.82	0.3720	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,618.42990	1,500.635	21.82	0.6280	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,242.31570	1,391.331	19.27	0.7173	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			428.01570	384.231	19.27	0.2827	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			403.03110	468.895	22.38	0.3268	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			1,888.73110	1,761.795	22.38	0.6732	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			316.52950	372.912	23.12	0.2692	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,302.22950	2,165.812	23.12	0.7308	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			545.65140	630.574	21.36	0.4165	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,391.35140	1,283.474	21.36	0.5835	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			287.69530	339.975	23.39	0.2487	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,473.39530	2,332.875	23.39	0.7513	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			142.90640	166.142	26.48	0.1279	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,178.60640	4,009.042	26.48	0.8721	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			430.20240	499.704	22.15	0.3448	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,775.90240	1,652.604	22.15	0.6552	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,348.96940	2,530.308	18.01	0.9289	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			74.66940	63.208	18.01	0.0711	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,305.25940	2,485.736	18.07	0.9240	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			80.95940	68.636	18.07	0.0760	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,296.56310	2,476.862	18.08	0.9230	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			82.26310	69.762	18.08	0.0770	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			226.77900	269.735	24.29	0.1979	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,094.97900	2,944.635	24.29	0.8021	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,754.18310	3,948.075	20.01	0.9841	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			12.38310	12.975	20.01	0.0159	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,160.57440	2,338.212	18.38	0.8975	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			118.77440	103.112	18.38	0.1025	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			243.30570	288.831	24.08	0.2102	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,951.50570	2,803.731	24.08	0.7898	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			252.95200	298.164	24.57	0.2003	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,393.65200	3,244.364	24.57	0.7997	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			246.41690	289.470	24.67	0.1951	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,467.11690	3,315.670	24.67	0.8049	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	11.80	Call			3,846.62510	4,040.932	19.70	0.9808	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			17.32510	17.132	19.70	0.0192	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,269.10060	2,447.600	18.46	0.8893	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			139.80060	123.800	18.46	0.1107	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,394.55280	2,574.539	18.45	0.8829	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			161.15280	144.539	18.45	0.1171	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			274.91390	314.363	25.28	0.1927	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,941.51390	3,784.363	25.28	0.8073	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,955.84630	4,151.370	19.28	0.9779	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			22.44630	21.370	19.28	0.0221	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,198.24920	3,394.587	18.00	0.9498	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			54.44920	53.087	18.00	0.0502	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,188.75680	3,385.089	17.99	0.9494	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			54.95680	53.589	17.99	0.0506	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,179.61860	3,375.597	17.97	0.9490	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			55.81860	54.097	17.97	0.0510	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,594.12140	2,776.362	18.19	0.8964	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			144.52140	128.762	18.19	0.1036	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,744.94980	1,908.740	19.31	0.7541	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			445.34980	411.140	19.31	0.2459	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,635.18420	2,818.355	18.13	0.9015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			133.84530	119.195	18.12	0.0975	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			83.41450	105.359	27.33	0.0707	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,293.81450	7,117.759	27.33	0.9293	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,021.43700	4,219.194	18.72	0.9781	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			21.83700	21.594	18.72	0.0219	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,399.93050	5,243.683	27.33	0.8581	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			180.26960	219.100	27.33	0.1310	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,620.66960	5,461.500	27.33	0.8690	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,701.69530	2,886.284	18.03	0.9092	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			122.09530	108.684	18.03	0.0908	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,643.44530	2,826.795	18.12	0.9025	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,820.93740	4,670.668	27.25	0.8264	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			217.01380	261.327	27.33	0.1515	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,217.41380	5,063.727	27.33	0.8485	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			13.57420	18.764	27.33	0.0155	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,153.97420	10,961.164	27.33	0.9845	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			199.53050	241.283	27.33	0.1419	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,568.20730	4,407.201	26.72	0.8164	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			282.84140	319.891	26.87	0.1806	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,643.24140	4,482.291	26.87	0.8194	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			175.73110	213.856	27.33	0.1284	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,676.13110	5,516.256	27.33	0.8716	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			260.53740	308.268	27.25	0.1736	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,257.58700	4,099.205	26.09	0.8032	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			303.46760	342.582	26.21	0.1943	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		4,313.86760	4,154.982	26.21	0.8057	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		208.10310	251.122	27.33	0.1466	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		5,308.50310	5,153.522	27.33	0.8534	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		287.80730	324.801	26.72	0.1836	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		3,700.35140	3,547.603	24.95	0.7747	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		342.06110	386.287	25.14	0.2201	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		3,792.46110	3,638.687	25.14	0.7799	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		267.05420	311.661	27.14	0.1756	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		4,767.45420	4,614.061	27.14	0.8244	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		307.18700	346.804	26.09	0.1968	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		3,462.51680	3,312.619	24.46	0.7603	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		364.16570	411.252	24.63	0.2346	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		3,544.56570	3,393.652	24.63	0.7654	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		295.13400	333.123	26.47	0.1886	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		4,445.53400	4,285.523	26.47	0.8114	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		349.95140	395.203	24.95	0.2253	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		2,737.03480	2,606.329	23.36	0.6986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		425.00690	486.270	23.82	0.2733	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		3,035.40690	2,898.670	23.82	0.7267	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		310.35840	350.399	26.00	0.1990	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		4,210.75840	4,052.799	26.00	0.8010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		372.11680	420.219	24.46	0.2397	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		1,857.63450	1,749.634	21.93	0.5892	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		574.52080	652.556	22.66	0.3519	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		2,284.92080	2,164.956	22.66	0.6481	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		362.43880	409.301	24.67	0.2335	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		3,562.83880	3,411.701	24.67	0.7665	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		476.63480	543.929	23.36	0.3014	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		1,709.16050	1,606.172	21.67	0.5656	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		730.23800	823.476	21.76	0.4260	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		1,760.63800	1,655.876	21.76	0.5740	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		419.56740	480.176	23.87	0.2703	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		3,069.96740	2,932.576	23.87	0.7297	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		697.23450	787.234	21.93	0.4108	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		1,501.82210	1,406.673	21.29	0.5293	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		813.50670	914.546	21.36	0.4629	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		1,543.90670	1,446.946	21.36	0.5371	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		539.99740	614.340	22.89	0.3345	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		2,430.39740	2,306.740	22.89	0.6655	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		748.76050	843.772	21.67	0.4344	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		1,190.19760	1,109.351	20.72	0.4657	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		918.31260	1,029.747	20.96	0.5066	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		1,318.71260	1,232.147	20.96	0.4934	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		709.72040	800.953	21.87	0.4166	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		1,820.12040	1,713.353	21.87	0.5834	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		831.42210	934.273	21.29	0.4707	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			896.33160	830.347	20.14	0.3930	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,164.57600	1,294.636	20.22	0.5966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			934.97600	867.036	20.22	0.4034	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			767.82020	864.642	21.57	0.4429	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,658.22020	1,557.042	21.57	0.5571	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			989.79760	1,106.951	20.72	0.5343	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			739.92520	682.332	19.80	0.3479	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,334.48990	1,474.617	19.81	0.6506	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			744.88990	687.017	19.81	0.3494	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			852.89080	958.096	21.20	0.4798	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,453.29080	1,360.495	21.20	0.5202	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,195.93160	1,327.947	20.14	0.6070	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			603.51710	553.933	19.47	0.3041	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,454.67920	1,601.177	19.55	0.6853	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			635.07920	583.577	19.55	0.3147	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,067.03810	1,190.697	20.49	0.5629	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,067.43810	993.097	20.49	0.4371	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,339.52520	1,479.932	19.80	0.6521	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			490.51570	453.391	19.36	0.2639	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,615.59280	1,774.851	19.38	0.7262	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			515.99280	477.251	19.38	0.2738	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,242.11450	1,376.930	20.03	0.6219	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			842.51450	779.330	20.03	0.3781	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,493.11710	1,641.534	19.47	0.6959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			173.73630	154.996	18.38	0.1194	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,318.13750	2,492.985	18.63	0.8577	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			218.53750	195.385	18.63	0.1423	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,443.85740	1,589.803	19.57	0.6823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			644.25740	592.203	19.57	0.3177	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,660.11570	1,820.990	19.36	0.7361	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			135.58420	120.755	18.13	0.0985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,626.94120	2,809.927	18.14	0.9005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			137.34120	122.327	18.14	0.0995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,555.31210	1,710.293	19.42	0.7119	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			555.71210	512.693	19.42	0.2881	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,473.33630	2,652.596	18.38	0.8806	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,415.90760	1,553.571	20.25	0.6106	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,044.60760	980.571	20.25	0.3894	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,398.63550	1,535.324	20.30	0.6056	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,067.33550	1,002.324	20.30	0.3944	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			954.52070	1,060.799	21.78	0.4592	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,883.22070	1,787.799	21.78	0.5408	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			640.11460	718.434	23.49	0.3319	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			2,998.81460	2,875.434	23.49	0.6681	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,572.10840	1,721.189	19.88	0.6542	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			860.80840	808.189	19.88	0.3458	0.00	0	7,160

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	19.00	Call			551.93220	621.298	24.16	0.2923	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,480.63220	3,348.298	24.16	0.7077	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			505.07320	566.177	24.60	0.2690	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,813.77320	3,673.177	24.60	0.7310	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,027.69970	1,140.824	21.50	0.4860	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,706.39970	1,617.824	21.50	0.5140	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,576.96520	1,726.629	19.87	0.6554	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			855.66520	803.629	19.87	0.3446	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			323.48790	382.436	27.43	0.1830	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,672.18790	5,529.436	27.43	0.8170	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			638.41280	716.564	23.50	0.3311	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,007.11280	2,883.565	23.50	0.6689	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,637.21950	1,793.026	19.80	0.6707	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			795.91950	750.026	19.80	0.3293	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,581.83750	1,732.084	19.87	0.6567	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			850.53750	799.084	19.87	0.3433	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,831.81860	1,983.111	20.36	0.6528	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,028.31860	977.311	20.36	0.3472	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,827.11160	1,977.940	20.37	0.6517	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,033.61160	982.140	20.37	0.3483	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,836.53880	1,988.289	20.36	0.6539	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,023.03880	972.489	20.36	0.3461	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,396.78180	1,513.775	22.29	0.4965	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,250.48180	2,169.275	22.29	0.5035	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,402.96710	1,520.311	22.28	0.4982	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,236.66710	2,155.811	22.28	0.5018	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,399.87040	1,517.035	22.28	0.4973	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,243.57040	2,162.535	22.28	0.5027	0.00	0	0
Total \$ / R Option												1,016,262.00	4,000	1,732,500
Total \$ / R												1,098,529,064.90	74,872	2,630,789
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.40430		15.21560			0.0000	862,640.80	56	995
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.70710		15.51430			0.0000	235,606.50	15	162
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.99760		15.79960			0.0000	0.00	0	34
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.27300		16.07130			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,098,247.30	71	1,191
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			180,915.75150	199,314.991	19.80	0.9493	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			3,355.75150	2,884.991	19.80	0.0507	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			179,965.53770	198,357.122	19.78	0.9487	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			3,405.53770	2,927.122	19.78	0.0513	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			179,015.94810	197,399.839	19.75	0.9479	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			3,455.94810	2,969.839	19.75	0.0521	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			55,371.82210	49,540.795	19.48	0.3367	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			107,274.26680	120,687.626	19.49	0.6614	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		15.00	Put			55,844.26680	49,977.626	19.49	0.3386	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Call			106,748.89470	120,126.616	19.50	0.6594	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Put			56,318.89470	50,416.616	19.50	0.3406	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Call			107,801.82210	121,250.795	19.48	0.6633	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Call			144,515.37590	159,699.304	19.59	0.6837	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Put			63,555.37590	58,939.304	19.59	0.3163	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Call			143,940.51100	159,101.890	19.60	0.6822	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Put			63,980.51100	59,341.890	19.60	0.3178	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			143,404.51950	158,506.115	19.60	0.6807	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			64,444.51950	59,746.115	19.60	0.3193	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Put			188,322.06760	178,779.903	21.78	0.5408	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Call			95,174.30820	105,773.767	21.79	0.4582	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Put			189,044.30820	179,473.767	21.79	0.5418	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Call			95,730.19820	106,387.685	21.77	0.4603	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Put			187,600.19820	178,087.685	21.77	0.5397	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Call			95,452.06760	106,079.903	21.78	0.4592	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,098,247.30	71	1,191
£ / R	On 15/04/2016	Foreign Exchange Future				21.45580		21.26030			0.0000	0.00	0	121
£ / R	On 28/04/2016	Foreign Exchange Future				21.51150		21.31560			0.0000	215,115.00	10	157
£ / R	On 31/05/2016	Foreign Exchange Future				21.51760		21.32170			0.0000	0.00	0	101
£ / R	On 13/06/2016	Foreign Exchange Future				21.71170		21.51370			0.0000	8,880,085.30	409	57,674
£ / R	On 08/09/2016	Foreign Exchange Future				22.10130		21.89940			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future				22.15210		21.94980			0.0000	7,753,235.00	350	1,813
£ / R	On 19/12/2016	Foreign Exchange Future				22.58170		22.37290			0.0000	0.00	0	5
£ / R	On 13/03/2017	Foreign Exchange Future				22.99390		22.78040			0.0000	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Future				23.18760		22.96970			0.0000	0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future				23.38160		23.16700			0.0000	0.00	0	0
Total £ / R Future												16,848,435.30	769	59,944
£ / R	On 15/04/2016	Foreign Exchange Option		24.20	Call			0.69440	0.884	27.83	0.0031	0.00	0	0
£ / R	On 15/04/2016	Foreign Exchange Option		24.20	Put			2,940.39440	2,745.084	27.83	0.9969	0.00	0	0
£ / R	On 28/04/2016	Foreign Exchange Option		22.04	Call			152.79140	207.455	19.69	0.3163	0.00	0	0
£ / R	On 28/04/2016	Foreign Exchange Option		22.04	Put			877.19140	735.954	19.69	0.6837	0.00	0	0
£ / R	On 31/05/2016	Foreign Exchange Option		21.57	Call			511.71270	604.994	18.91	0.5014	0.00	0	0
£ / R	On 31/05/2016	Foreign Exchange Option		21.57	Put			760.01270	657.394	18.91	0.4986	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.49	Call			1,314.32210	1,466.739	19.02	0.7723	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.49	Put			290.62210	245.039	19.02	0.2277	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.50	Call			1,307.40060	1,459.383	19.02	0.7705	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.50	Put			293.70060	247.683	19.02	0.2295	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.51	Call			1,300.50100	1,452.044	19.03	0.7686	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.51	Put			296.80100	250.344	19.03	0.2314	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		24.30	Call			102.73060	125.365	21.98	0.1272	0.00	0	1,300
£ / R	On 13/06/2016	Foreign Exchange Option		24.30	Put			2,889.03060	2,713.665	21.98	0.8728	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	26.50	Call			31.26510	29.694	24.58	0.0340	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			5,017.56510	4,817.994	24.58	0.9660	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,383.58250	1,299.445	21.05	0.4947	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			257.38810	295.396	23.61	0.1733	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,207.98810	4,044.096	23.61	0.8267	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			809.18860	757.861	20.50	0.3525	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,020.77480	1,139.095	21.04	0.5078	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,371.37480	1,287.795	21.04	0.4922	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,016.87510	1,134.914	21.05	0.5065	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,377.47510	1,293.614	21.05	0.4935	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,012.98250	1,130.745	21.05	0.5053	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,508.58860	1,659.161	20.50	0.6475	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			821.92580	922.195	21.47	0.4258	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,872.12580	1,770.095	21.47	0.5742	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			818.87030	918.875	21.47	0.4247	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,879.07030	1,776.775	21.47	0.5753	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			824.99760	925.525	21.46	0.4269	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,865.19760	1,763.425	21.46	0.5731	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,963.80740	2,844.204	22.23	0.6312	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			5,025.79030	4,866.983	23.81	0.7833	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,436.67500	1,565.689	21.10	0.5295	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,703.77500	1,623.989	21.10	0.4705	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,432.75450	1,561.550	21.10	0.5285	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,709.85450	1,629.850	21.10	0.4715	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			876.70740	965.904	22.23	0.3688	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,935.25530	1,847.343	21.31	0.5062	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,158.21830	4,361.215	20.14	0.9020	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			195.31830	189.515	20.14	0.0980	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			2,001.13980	2,158.220	20.40	0.6543	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			1,038.23980	986.520	20.40	0.3457	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			458.69030	508.683	23.81	0.2167	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,440.60550	1,569.847	21.09	0.5305	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,697.70550	1,618.147	21.09	0.4695	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,338.01900	5,548.328	21.51	0.9475	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			95.11900	96.629	21.51	0.0525	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,298.15530	1,419.043	21.31	0.4938	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,471.16710	1,593.763	21.66	0.4801	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,440.76710	2,349.863	21.66	0.5199	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,467.89390	1,590.295	21.67	0.4794	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,447.49390	2,356.395	21.67	0.5206	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,474.44780	1,597.240	21.66	0.4809	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,434.04780	2,343.340	21.66	0.5191	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,592.86960	1,720.037	21.73	0.4843	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,603.16960	2,512.437	21.73	0.5157	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			863.00000	648.400		1.0000	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	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			873.00000	658.400		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
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			853.00000	638.400		1.0000	0.00	0	0
Total £ / R Option												0.00	0	45,432
Total £ / R												16,848,435.30	769	105,376
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14023		0.13796			0.0000	280.47	2	4,941
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14347		0.14113			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14666		0.14426			0.0000	0.00	0	5,731
Total ¥ / R Future												280.47	2	11,820
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			13.63400	7.875	17.81	0.0195	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			924.79700	1,108.521	17.55	0.8504	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			128.89700	85.121	17.55	0.1496	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,796.96850	3,024.021	19.58	0.9982	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			1.06850	0.621	19.58	0.0018	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,809.53400	2,031.275	17.81	0.9805	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,127.82570	3,357.058	18.81	0.9845	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			14.62570	10.458	18.81	0.0155	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,181.84010	2,396.275	17.99	0.9373	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			68.64010	49.675	17.99	0.0627	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,363.66690	1,540.613	17.97	0.8090	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			250.46690	194.013	17.97	0.1910	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00500	0.005	27.62	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,574.10500	26,333.905	27.62	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00310	0.003	27.62	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,574.10310	27,333.903	27.62	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00190	0.002	27.62	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,574.10190	28,333.902	27.62	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												280.47	2	11,820
€ / R	On	15/04/2016	Foreign Exchange Future			17.32770		17.10450			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.36910		17.14540			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			17.37670		17.15290			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			17.38040		17.15670			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.48600		17.26100			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.49400		17.26890			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			17.50990		17.28460			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			17.56210		17.33600			0.0000	48,998,259.00	2,790	80,993
€ / R	On	19/09/2016	Foreign Exchange Future			17.96580		17.73450			0.0000	6,449,722.20	359	6,010
€ / R	On	19/12/2016	Foreign Exchange Future			18.36050		18.12230			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			18.74060		18.49660			0.0000	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Future												55,447,981.20	3,149	100,982
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			7.89520	11.941	24.27	0.0447	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,403.39520	1,184.241	24.27	0.9553	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			27.73470	47.933	22.76	0.1097	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,452.33470	1,248.833	22.76	0.8903	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			339.55420	467.856	20.98	0.6018	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			356.65420	261.156	20.98	0.3982	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			40.83010	65.333	23.05	0.1324	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,454.13010	1,254.933	23.05	0.8676	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			133.57950	178.238	22.48	0.2234	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,552.57950	1,372.238	22.48	0.7766	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			142.75760	188.869	22.48	0.2301	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,553.85760	1,374.869	22.48	0.7699	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			660.53320	822.793	24.22	0.5961	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			565.93320	502.893	24.22	0.4039	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,500.63460	1,703.383	20.24	0.8726	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			124.63460	101.283	20.24	0.1274	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			436.40960	537.575	21.20	0.4621	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			1,720.74110	1,933.608	20.48	0.9052	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			84.74110	71.508	20.48	0.0948	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			86.01420	111.359	23.93	0.1284	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,600.01420	2,399.259	23.93	0.8716	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			1,000.36670	1,173.973	20.24	0.7479	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			778.99040	931.326	20.49	0.6598	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			442.99040	369.226	20.49	0.3402	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,149.93570	3,374.640	24.14	0.9818	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			13.93570	12.540	24.14	0.0182	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,143.87870	2,364.689	21.60	0.9415	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			49.00010	43.573	21.56	0.0598	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			890.40960	765.475	21.20	0.5379	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,125.00010	2,345.673	21.56	0.9402	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			47.87870	42.589	21.60	0.0585	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,134.43630	2,355.179	21.58	0.9409	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			48.43630	43.079	21.58	0.0591	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			294.36670	241.873	20.24	0.2521	0.00	0	7,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,883.33480	3,103.448	19.45	0.9294	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			88.83480	77.648	19.45	0.0706	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,874.47220	3,094.467	19.46	0.9287	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			89.97220	78.667	19.46	0.0713	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,865.62060	3,085.497	19.46	0.9279	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			91.12060	79.697	19.46	0.0721	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,807.83180	1,997.667	20.25	0.7047	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			685.53180	637.167	20.25	0.2953	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,197.05750	2,400.498	20.11	0.7744	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			474.75750	439.998	20.11	0.2256	0.00	0	2,912

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	16.90	Call			1,869.26700	2,061.094	20.22	0.7168	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			646.96700	600.594	20.22	0.2832	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			681.61130	633.451	20.25	0.2940	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			394.35280	453.067	24.66	0.2270	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,172.05280	3,992.567	24.66	0.7730	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,801.76620	1,991.397	20.25	0.7035	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			689.46620	640.897	20.25	0.2965	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			531.89020	617.123	23.55	0.2972	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,209.59020	3,056.623	23.55	0.7028	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,813.91130	2,003.951	20.25	0.7060	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,386.64620	1,541.743	21.18	0.5439	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,600.04620	1,511.143	21.18	0.4561	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,394.24490	1,549.770	21.16	0.5460	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,587.64490	1,499.170	21.16	0.4540	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,390.44020	1,545.755	21.17	0.5449	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,593.84020	1,505.155	21.17	0.4551	0.00	0	0
Total € / R Option												0.00	0	41,222
Total € / R												55,447,981.20	3,149	142,204
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.61950		11.42500			0.0000	8,854,059.00	762	6,752
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.79850		11.60080			0.0000	1,297,835.00	110	1,546
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.97340		11.77190			0.0000	0.00	0	330
AU\$ / R	On	13/03/2017	Foreign Exchange Future			12.14150		11.93720			0.0000	0.00	0	4,216
Total AU\$ / R Future												10,151,894.00	872	12,844
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			16.74940	11.840	17.99	0.0326	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,361.08060	1,550.880	18.07	0.9687	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			16.08060	11.380	18.07	0.0313	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,351.41130	1,541.108	18.03	0.9680	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			16.41130	11.608	18.03	0.0320	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,341.74940	1,531.340	17.99	0.9674	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			77.22410	59.877	16.92	0.0912	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,469.31190	1,649.421	16.91	0.9074	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			78.51190	60.921	16.91	0.0926	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,486.75190	1,667.346	16.92	0.9101	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			75.95190	58.846	16.92	0.0899	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,478.02410	1,658.377	16.92	0.9088	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,315.81590	1,487.004	16.73	0.8135	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			213.91590	183.604	16.73	0.1865	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,308.18500	1,478.937	16.72	0.8119	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			216.28500	185.537	16.72	0.1881	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,323.46360	1,495.090	16.75	0.8152	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			211.56360	181.690	16.75	0.1848	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			752.31450	870.668	16.51	0.5733	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			755.11450	669.168	16.51	0.4267	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
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			747.94540	865.882	16.52	0.5712	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			760.74540	674.382	16.52	0.4288	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			743.82280	861.123	16.52	0.5691	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			766.62280	679.623	16.52	0.4309	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												10,151,894.00	872	12,844
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.71650		11.54410			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.94800		11.77160			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			754.05250	903.599	16.20	0.8660	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			79.95250	57.099	16.20	0.1340	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			746.00340	895.074	16.19	0.8632	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			81.90340	58.574	16.19	0.1368	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			737.98930	886.578	16.19	0.8603	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			83.88930	60.078	16.19	0.1397	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			308.94650	379.182	17.41	0.4037	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			917.34650	811.182	17.41	0.5963	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			306.41850	376.110	17.42	0.4011	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			924.81850	818.110	17.42	0.5989	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			303.91190	373.065	17.44	0.3986	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			932.31190	825.065	17.44	0.6014	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Future			16.13860		15.93640			0.0000	2,453,067.20	152	6,413
CHF / R	On	19/09/2016	Foreign Exchange Future			16.53370		16.32690			0.0000	0.00	0	0
Total CHF / R Future												2,453,067.20	152	6,413
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,612.00390	1,808.283	20.31	0.9119	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			65.60390	59.683	20.31	0.0881	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,603.22690	1,798.877	20.27	0.9110	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			66.82690	60.277	20.27	0.0890	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,594.46640	1,789.476	20.23	0.9101	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			68.06640	60.876	20.23	0.0899	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			794.95920	910.125	21.17	0.5173	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,068.05920	976.425	21.17	0.4827	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			791.27700	906.067	21.18	0.5156	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,074.37700	982.367	21.18	0.4844	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			787.61120	902.026	21.20	0.5140	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,080.71120	988.326	21.20	0.4860	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 CHF / R Option												0.00	0	0
Total CHF / R												2,453,067.20	152	6,413
CNH / R	On	13/06/2016	Foreign Exchange Future			2.36370		2.33790			0.0000	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Future			2.39540		2.37000			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			1,584.26530	1,798.796	20.54	0.7889	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			305.26530	261.796	20.54	0.2111	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,509.84560	1,721.146	20.47	0.7746	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			330.84560	284.146	20.47	0.2254	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,437.04710	1,644.960	20.40	0.7597	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			358.04710	307.960	20.40	0.2403	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,745.96160	1,631.864	20.59	0.5370	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			912.19030	1,047.686	20.63	0.4515	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,812.19030	1,693.686	20.63	0.5485	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			879.51790	1,010.628	20.66	0.4402	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,879.51790	1,756.628	20.66	0.5598	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			945.96160	1,085.864	20.59	0.4630	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			2.36600		2.33630			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.42250		2.39180			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,480.19060	2,752.849	21.24	0.9109	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			117.19060	92.849	21.24	0.0891	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,664.57340	2,941.809	21.80	0.9217	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			101.57340	81.809	21.80	0.0783	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,572.09480	2,847.132	21.52	0.9165	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			109.09480	87.132	21.52	0.0835	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,389.54630	1,593.360	22.03	0.5656	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,371.54630	1,268.360	22.03	0.4344	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,345.37210	1,545.397	22.07	0.5545	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,427.37210	1,320.397	22.07	0.4455	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,303.30570	1,499.448	22.11	0.5435	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,485.30570	1,374.448	22.11	0.4565	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			1.98640		1.96250			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
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.02550		2.00120			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.06190		2.03720			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.09610		2.07130			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			218.64830	275.776	21.66	0.2580	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,793.64830	1,611.776	21.66	0.7420	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			204.02120	257.770	21.82	0.2438	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,879.02120	1,693.770	21.82	0.7562	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			190.40650	240.949	21.97	0.2302	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,965.40650	1,776.949	21.97	0.7698	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			650.00450	753.684	20.93	0.4003	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,838.00450	1,698.684	20.93	0.5997	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			625.27030	724.965	21.03	0.3883	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,913.27030	1,769.965	21.03	0.6117	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			601.55730	697.350	21.13	0.3765	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,989.55730	1,842.350	21.13	0.6235	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,045.36550	1,177.906	20.74	0.4710	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,873.36550	1,758.906	20.74	0.5290	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,013.83830	1,143.171	20.81	0.4607	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,941.83830	1,824.171	20.81	0.5393	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			983.28530	1,109.450	20.89	0.4505	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,011.28530	1,890.450	20.89	0.5495	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,337.38300	1,486.655	20.82	0.4990	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,024.38300	1,925.655	20.82	0.5010	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,303.34970	1,450.660	20.88	0.4901	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,090.34970	1,989.660	20.88	0.5099	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,271.65610	1,415.547	20.95	0.4812	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,158.65610	2,054.547	20.95	0.5188	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			0.15020		0.14800			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15110		0.14920			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14960		0.14790			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			0.07150		0.07050			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06560		0.06520			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.06180		0.06150			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	11,085

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NGN / R												0.00	0	11,085
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.44710		10.31790			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.60660		10.47560			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.76400		10.62950			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,323.60930	1,451.064	19.78	0.9621	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			15.70930	13.964	19.78	0.0379	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,342.96520	1,470.499	19.87	0.9636	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			15.06520	13.399	19.87	0.0364	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,333.28390	1,460.779	19.83	0.9629	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			15.38390	13.679	19.83	0.0371	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,144.06210	1,262.421	18.18	0.8400	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			128.46210	115.821	18.18	0.1600	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,136.05450	1,254.205	18.17	0.8380	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			130.45450	117.605	18.17	0.1620	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,128.07060	1,246.011	18.16	0.8360	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			132.47060	119.411	18.16	0.1640	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			543.73810	619.270	18.30	0.5100	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			764.23810	705.270	18.30	0.4900	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			540.04560	615.229	18.31	0.5076	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			770.54560	711.229	18.31	0.4924	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			536.37650	611.212	18.32	0.5052	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			776.87650	717.212	18.32	0.4948	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			1.39000		1.38420			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.40460		1.39860			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.41850		1.41250			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.42810		1.42180			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			642.00000	700.000		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			542.00000	600.000		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			442.00000	500.000		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			214.00000	154.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	46.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			14.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0

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	19/09/2016	Foreign Exchange Option	1.41	Put			114.00000	54.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			25.00000	85.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			75.00000	15.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			125.00000	185.000		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			18.00000	81.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			82.00000	19.000		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			182.00000	119.000		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			1.14010		1.13940			0.0000	0.00	0	9,121
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.14380		1.14310			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.14770		1.14700			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			27,225.50000		26,890.53000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			27,762.34000		27,422.61000			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			11.38790		11.20440			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.59630		11.40810			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,048.09440	1,221.872	17.26	0.9368	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			33.69440	23.972	17.26	0.0632	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,039.08110	1,212.319	17.22	0.9357	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			34.68110	24.419	17.22	0.0643	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,030.09120	1,202.774	17.17	0.9345	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			35.69120	24.874	17.17	0.0655	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			438.35550	537.074	17.58	0.5168	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			650.25550	560.774	17.58	0.4832	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			434.67680	532.858	17.60	0.5139	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			656.57680	566.558	17.60	0.4861	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			431.02280	528.667	17.61	0.5111	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			662.92280	572.367	17.61	0.4889	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 Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.29900		5.27980			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.27250		5.25280			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			531.85310	550.079	16.76	0.9356	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			12.05310	11.079	16.76	0.0644	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			522.59570	540.780	16.74	0.9321	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			12.79570	11.780	16.74	0.0679	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			513.37660	531.518	16.72	0.9284	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			13.57660	12.518	16.72	0.0716	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			224.25600	238.065	16.02	0.5373	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			221.45600	215.565	16.02	0.4627	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			219.72600	233.373	16.03	0.5303	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			226.92600	220.873	16.03	0.4697	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			215.26730	228.753	16.05	0.5233	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			232.46730	226.253	16.05	0.4767	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			1.38580		1.34460			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.32780		1.28790			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1183512708.37	75,887	1,112,955
Total Options												1016262.00	4,000	1,819,154
Grand Total:												1,184,528,970.37	79,887	2,932,109