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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/04/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/04/2016 Foreign Exchange Future			14.69170		14.71730			0.0000	0.00	0	0
\$ / R On 15/04/2016 Foreign Exchange Future			14.69170		14.72020			0.0000	0.00	0	2,187
\$ / R On 18/04/2016 Foreign Exchange Future			14.70040		14.72890			0.0000	0.00	0	0
\$ / R On 20/04/2016 Foreign Exchange Future			14.70620		14.73470			0.0000	0.00	0	875
\$ / R On 22/04/2016 Foreign Exchange Future			14.71200		14.74060			0.0000	0.00	0	0
\$ / R On 25/04/2016 Foreign Exchange Future			14.72080		14.74940			0.0000	0.00	0	0
\$ / R On 26/04/2016 Foreign Exchange Future			14.72370		14.75230			0.0000	0.00	0	267
\$ / R On 28/04/2016 Foreign Exchange Future			14.72960		14.75820			0.0000	0.00	0	107
\$ / R On 29/04/2016 Foreign Exchange Future			14.73250		14.76110			0.0000	0.00	0	1,100
\$ / R On 03/05/2016 Foreign Exchange Future			14.74430		14.77280			0.0000	0.00	0	0
\$ / R On 04/05/2016 Foreign Exchange Future			14.74720		14.77570			0.0000	0.00	0	733
\$ / R On 06/05/2016 Foreign Exchange Future			14.75300		15.00280			0.0000	0.00	0	0
\$ / R On 10/05/2016 Foreign Exchange Future			14.76480		14.79330			0.0000	0.00	0	825
\$ / R On 13/05/2016 Foreign Exchange Future			14.77350		14.80210			0.0000	0.00	0	550
\$ / R On 16/05/2016 Foreign Exchange Future			14.78230		14.81080			0.0000	0.00	0	1,880
\$ / R On 17/05/2016 Foreign Exchange Future			14.78530		14.81370			0.0000	0.00	0	100
\$ / R On 18/05/2016 Foreign Exchange Future			14.78820		14.81660			0.0000	0.00	0	0
\$ / R On 19/05/2016 Foreign Exchange Future			14.79110		14.81950			0.0000	0.00	0	0
\$ / R On 20/05/2016 Foreign Exchange Future			14.79400		14.82240			0.0000	0.00	0	4,700
\$ / R On 23/05/2016 Foreign Exchange Future			14.80280		14.83110			0.0000	0.00	0	0
\$ / R On 25/05/2016 Foreign Exchange Future			14.80860		14.83690			0.0000	0.00	0	285

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2016	Foreign Exchange Future			14.81450		14.84270			0.0000	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Future			14.82620		14.85440			0.0000	0.00	0	1,165
\$ / R	On	06/06/2016	Foreign Exchange Future			14.84370		14.87180			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			14.84960		14.87760			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.85250		14.88050			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.86420		14.89220			0.0000	203,178,749.80	13,669	624,980
\$ / R	On	14/06/2016	Foreign Exchange Future			14.86710		14.89500			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			14.89630		14.92400			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			14.90790		14.93560			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			14.91080		14.93850			0.0000	0.00	0	200
\$ / R	On	26/07/2016	Foreign Exchange Future			14.99040		15.01770			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.99340		15.02070			0.0000	0.00	0	2,110
\$ / R	On	11/08/2016	Foreign Exchange Future			15.03820		15.06530			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.05010		15.07720			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.05610		15.08310			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.08290		15.10990			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.09190		15.11880			0.0000	0.00	0	2,610
\$ / R	On	06/09/2016	Foreign Exchange Future			15.11580		15.14260			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.12180		15.14860			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.12480		15.15150			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.13670		15.16340			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.14270		15.16940			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.15460		15.18130			0.0000	16,366,968.00	1,080	167,823
\$ / R	On	28/09/2016	Foreign Exchange Future			15.18150		15.20800			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.26610		15.29270			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.36750		15.39430			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.41670		15.44360			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.43200		15.45900			0.0000	7,716,000.00	500	48,524
\$ / R	On	13/03/2017	Foreign Exchange Future			15.69520		15.72220			0.0000	7,847,600.00	500	4,147
\$ / R	On	19/06/2017	Foreign Exchange Future			15.95870		15.98350			0.0000	0.00	0	1,300
\$ / R	On	18/09/2017	Foreign Exchange Future			16.17830		16.20550			0.0000	0.00	0	0
Total \$ / R Future												235,109,317.80	15,749	868,347
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Call			3.89970	1.485	32.05	0.0124	0.00	0	5,000
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Put			786.59970	809.785	32.05	0.9876	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	14.86	Call			61.87050	36.822	22.70	0.2516	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	14.86	Put			204.57050	205.122	22.70	0.7484	0.00	0	200
\$ / R	On	14/04/2016	Foreign Exchange Option	15.21	Call			13.53840	6.088	28.03	0.0484	0.00	0	2,000
\$ / R	On	14/04/2016	Foreign Exchange Option	15.21	Put			506.23840	524.388	28.03	0.9516	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Call			4.46590	1.783	31.83	0.0147	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Put			757.16590	780.083	31.83	0.9853	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			2.00540	0.394	31.47	0.0031	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			1,171.80540	1,198.694	31.47	0.9969	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Call			1.15740	0.139	32.95	0.0011	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Put			1,380.95740	1,408.439	32.95	0.9989	0.00	0	15,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			0.09570	0.069	34.85	0.0004	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			2,361.19570	2,389.669	34.85	0.9996	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			764.07020	736.639	22.38	0.9633	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			5.17020	6.239	22.38	0.0367	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			11.92500	8.528	22.35	0.0491	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			703.02500	728.128	22.35	0.9509	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			0.61390	0.270	28.91	0.0015	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			1,975.91390	2,004.070	28.91	0.9985	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	15.21	Call			39.67930	25.833	19.48	0.1244	0.00	0	2,000
\$ / R	On	20/04/2016	Foreign Exchange Option	15.21	Put			514.97930	529.633	19.48	0.8756	0.00	0	0
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Call			211.34680	187.383	19.19	0.5080	0.00	0	0
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Put			180.74680	185.383	19.19	0.4920	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			2.06570	1.384	27.54	0.0057	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			2,062.66570	2,090.584	27.54	0.9943	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			6.40980	4.780	24.55	0.0188	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,544.10980	1,571.080	24.55	0.9812	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			3.02310	2.252	26.71	0.0089	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			1,940.72310	1,968.552	26.71	0.9911	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,952.32620	2,923.725	30.93	0.9999	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.02620	0.025	30.93	0.0001	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,258.18570	1,228.584	21.94	0.9794	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			5.88570	4.884	21.94	0.0206	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			27.49790	20.293	21.49	0.0744	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			935.19790	956.593	21.49	0.9256	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call			25.79790	20.214	21.86	0.0692	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put			1,047.59790	1,070.614	21.86	0.9308	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			8.73960	7.888	23.22	0.0283	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			1,477.63960	1,505.388	23.22	0.9717	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Call			177.95610	157.434	19.46	0.3491	0.00	0	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Put			435.15610	443.134	19.46	0.6509	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Call			235.11000	212.109	19.08	0.4354	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Put			332.31000	337.809	19.08	0.5646	0.00	0	18,400
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			7.30660	4.980	23.48	0.0166	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			1,931.60660	1,957.780	23.48	0.9834	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Call			274.41050	163.963	19.86	0.3380	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Put			361.61050	500.963	19.86	0.6620	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			627.74570	600.543	18.54	0.7505	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			114.44570	115.743	18.54	0.2495	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			107.88020	93.950	20.71	0.2033	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			824.58020	839.150	20.71	0.7967	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			61.21920	51.334	21.86	0.1150	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			1,239.11920	1,257.834	21.86	0.8850	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			69.03550	58.363	21.65	0.1240	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			1,248.23550	1,266.063	21.65	0.8760	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			17.40150	12.380	23.16	0.0308	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			2,153.70150	2,177.080	23.16	0.9692	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call			372.70330	347.977	19.09	0.5067	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	18/05/2016	Foreign Exchange Option	14.80	Put		356.10330	359.777	19.09	0.4933	0.00	0	15,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call		120.03040	105.070	21.10	0.1965	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put		1,000.53040	1,013.970	21.10	0.8035	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call		166.84060	148.923	20.65	0.2588	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put		824.44060	834.923	20.65	0.7412	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call		208.14960	188.074	20.21	0.3045	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put		737.04960	745.274	20.21	0.6955	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call		265.62670	243.044	19.93	0.3642	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put		628.72670	634.444	19.93	0.6358	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		1,374.93850	1,344.770	18.33	0.9300	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		32.23850	30.270	18.33	0.0700	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		93.71780	80.439	21.89	0.1427	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		1,381.01780	1,395.939	21.89	0.8573	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call		46.83240	37.781	22.88	0.0734	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		1,904.13240	1,923.281	22.88	0.9266	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		3,044.07360	3,015.964	24.54	0.9964	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		1.37360	1.464	24.54	0.0036	0.00	0	250
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call		442.99870	414.998	19.01	0.5163	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put		408.59870	408.798	19.01	0.4837	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		255.00050	231.741	20.24	0.3191	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		833.20050	838.041	20.24	0.6809	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		2,676.59020	2,647.954	22.01	0.9903	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		4.79020	4.254	22.01	0.0097	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call		603.50850	572.473	18.80	0.6046	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put		325.90850	322.873	18.80	0.3954	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call		191.00140	170.686	20.94	0.2442	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put		1,093.40140	1,101.086	20.94	0.7558	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		1,622.11460	1,592.079	18.46	0.9391	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		31.61460	29.579	18.46	0.0609	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		1,612.60900	1,582.562	18.43	0.9382	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		32.10900	30.062	18.43	0.0618	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		1,603.11020	1,573.052	18.40	0.9372	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		32.61020	30.552	18.40	0.0628	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put		275.94680	271.956	18.64	0.3422	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call		688.28660	656.306	18.69	0.6408	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put		296.08660	292.106	18.69	0.3592	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call		455.38830	425.908	19.27	0.4836	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put		523.18830	521.708	19.27	0.5164	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call		552.06340	520.468	18.95	0.5548	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put		409.86340	406.268	18.95	0.4452	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call		537.16510	505.660	18.98	0.5445	0.00	0	25,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put		424.96510	421.460	18.98	0.4555	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		349.22190	322.094	19.84	0.3926	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		707.02190	707.894	19.84	0.6074	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		503.59100	472.327	19.05	0.5205	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		461.39100	458.127	19.05	0.4795	0.00	0	8,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			467.85300	438.162	19.21	0.4935	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			505.65300	503.962	19.21	0.5065	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			183.89240	163.732	21.20	0.2270	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			1,221.69240	1,229.532	21.20	0.7730	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			451.29650	421.887	19.29	0.4803	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			529.09650	527.687	19.29	0.5197	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			439.21790	410.028	19.35	0.4704	0.00	0	54,233
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			547.01790	545.828	19.35	0.5296	0.00	0	7,840
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			156.42860	138.067	21.55	0.1963	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,364.22860	1,373.867	21.55	0.8037	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			218.23150	196.099	20.84	0.2640	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			1,076.03150	1,081.899	20.84	0.7360	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			189.21920	168.734	21.14	0.2329	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			1,197.01920	1,204.534	21.14	0.7671	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			138.25870	121.215	21.81	0.1754	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,476.05870	1,487.015	21.81	0.8246	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			172.03950	152.630	21.35	0.2139	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			1,279.83950	1,288.430	21.35	0.7861	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			164.04670	145.164	21.45	0.2049	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			1,321.84670	1,330.964	21.45	0.7951	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			124.58180	108.605	22.03	0.1594	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,572.38180	1,584.405	22.03	0.8406	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			146.36120	128.715	21.69	0.1848	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,424.16120	1,434.515	21.69	0.8152	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			142.25100	124.908	21.75	0.1800	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,450.05100	1,460.708	21.75	0.8200	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			101.74920	87.635	22.42	0.1321	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,759.54920	1,773.435	22.42	0.8679	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			134.38290	117.633	21.87	0.1709	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,502.18290	1,513.433	21.87	0.8291	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			129.38670	113.027	21.95	0.1650	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			1,537.18670	1,548.827	21.95	0.8350	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			90.57630	77.544	22.64	0.1185	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			1,868.37630	1,883.345	22.64	0.8815	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			106.81110	92.227	22.33	0.1382	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,714.61110	1,728.027	22.33	0.8618	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			103.74450	89.444	22.38	0.1345	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,741.54450	1,755.244	22.38	0.8655	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			70.50540	59.592	23.11	0.0936	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,108.30540	2,125.392	23.11	0.9064	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			94.15390	80.769	22.56	0.1229	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,831.95390	1,846.569	22.56	0.8771	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			92.34730	79.140	22.60	0.1207	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,850.14730	1,864.940	22.60	0.8793	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			62.86500	52.825	23.33	0.0840	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			2,220.66500	2,238.625	23.33	0.9160	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	16.81	Call			79.12380	67.271	22.89	0.1044	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,996.92380	2,013.071	22.89	0.8956	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			71.18470	60.195	23.09	0.0945	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			2,098.98470	2,115.995	23.09	0.9055	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			31.55390	25.627	24.67	0.0431	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,929.35390	2,951.427	24.67	0.9569	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			69.16800	58.403	23.15	0.0919	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			2,126.96800	2,144.203	23.15	0.9081	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			65.93690	55.541	23.24	0.0879	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			2,173.73690	2,191.341	23.24	0.9121	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			20.81870	16.060	24.79	0.0285	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			3,278.61870	3,301.860	24.79	0.9715	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			62.26870	52.298	23.35	0.0832	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,230.06870	2,248.098	23.35	0.9168	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			60.51520	50.753	23.40	0.0810	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			2,258.31520	2,276.553	23.40	0.9190	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			11.55110	8.736	24.91	0.0165	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			3,719.35110	3,744.536	24.91	0.9835	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			25.19480	19.577	24.75	0.0340	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			3,132.99480	3,155.377	24.75	0.9660	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			23.05690	17.855	24.77	0.0313	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			3,200.85690	3,223.655	24.77	0.9687	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			6.70880	4.999	25.02	0.0099	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			4,114.50880	4,140.799	25.02	0.9901	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			20.29120	15.638	24.80	0.0278	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,298.09120	3,321.438	24.80	0.9722	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			13.54790	10.297	24.88	0.0191	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			3,601.34790	3,626.097	24.88	0.9809	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,738.46650	2,709.499	21.78	0.9888	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			6.26650	5.299	21.78	0.0112	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,002.62170	1,972.250	19.55	0.9633	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			20.42170	18.050	19.55	0.0367	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,915.66540	1,885.055	19.28	0.9579	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			23.46540	20.855	19.28	0.0421	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,629.31040	1,597.797	18.38	0.9339	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			37.11040	33.597	18.38	0.0661	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,418.99890	1,388.045	18.25	0.9012	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			56.79890	53.845	18.25	0.0988	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,724.07900	1,692.883	18.68	0.9430	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			31.87900	28.683	18.68	0.0570	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,638.75210	1,607.271	18.41	0.9349	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			36.55210	33.071	18.41	0.0651	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			846.25740	814.447	18.43	0.7236	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			204.05740	200.247	18.43	0.2764	0.00	0	51,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,619.87680	1,588.330	18.36	0.9329	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			37.67680	34.130	18.36	0.0671	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	13.50	Call		1,445.58690	1,414.736	18.24	0.9062	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		53.38690	50.536	18.24	0.0938	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call		557.09530	525.474	18.93	0.5583	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put		404.89530	401.274	18.93	0.4417	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call		1,028.11650	995.778	18.27	0.7976	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put		135.91650	131.578	18.27	0.2024	0.00	0	2,394
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		880.42460	848.703	18.38	0.7394	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		188.22460	184.503	18.38	0.2606	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call		527.40290	495.963	19.00	0.5376	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put		435.20290	431.763	19.00	0.4624	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call		718.14680	686.156	18.64	0.6578	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call		162.15480	143.587	21.56	0.2011	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put		1,357.15480	1,366.487	21.56	0.7989	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		127.24280	112.333	22.74	0.1497	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		1,843.24280	1,856.033	22.74	0.8503	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		436.06330	407.843	19.90	0.4364	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		682.06330	681.544	19.90	0.5636	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		100.53640	88.168	23.43	0.1174	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		2,204.93640	2,220.268	23.43	0.8826	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		3,140.78050	3,112.904	22.17	0.9905	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		5.18050	5.004	22.17	0.0095	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		1,510.07240	1,479.438	18.45	0.8875	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		74.47240	71.538	18.45	0.1125	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		141.28230	125.636	22.69	0.1608	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		1,825.68230	1,837.736	22.69	0.8392	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call		656.63290	625.336	19.20	0.5751	0.00	0	224
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put		438.13290	434.536	19.20	0.4249	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		87.92280	78.142	25.35	0.0877	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		3,260.22280	3,277.742	25.35	0.9123	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		231.27700	211.928	22.54	0.2168	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		1,813.57700	1,821.528	22.54	0.7832	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		166.58620	150.883	23.40	0.1603	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		2,275.88620	2,287.483	23.40	0.8397	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		136.09850	122.438	23.92	0.1330	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,565.39850	2,579.038	23.92	0.8670	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		3,228.54210	3,200.558	20.24	0.9878	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		7.84210	7.158	20.24	0.0122	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,631.51160	1,599.790	18.48	0.8651	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		110.81160	106.390	18.48	0.1349	0.00	0	150
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		2,403.40290	2,373.887	18.55	0.9491	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		38.10290	35.687	18.55	0.0509	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		531.76870	501.411	20.43	0.4171	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		986.46870	983.211	20.43	0.5829	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		290.96470	268.347	22.33	0.2452	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put		1,823.76470	1,828.247	22.33	0.7548	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call		460.61200	431.923	20.94	0.3635	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	17/08/2016	Foreign Exchange Option	15.84	Put			1,217.51200	1,215.823	20.94	0.6365	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			190.49120	172.970	23.50	0.1660	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,497.39120	2,506.870	23.50	0.8340	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,752.93760	1,718.939	18.37	0.8520	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			143.03760	136.039	18.37	0.1480	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			180.53450	163.485	23.86	0.1525	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,770.63450	2,780.585	23.86	0.8475	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			160.09570	144.384	24.20	0.1363	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,980.19570	2,991.484	24.20	0.8637	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,320.36440	3,292.463	19.00	0.9851	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			10.46440	9.564	19.00	0.0149	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			743.11440	707.869	19.67	0.5138	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			764.31440	755.969	19.67	0.4862	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			194.29380	176.502	23.83	0.1574	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,851.69380	2,860.702	23.83	0.8426	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,794.10710	1,759.766	18.25	0.8495	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			151.50710	143.966	18.25	0.1505	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,637.34910	1,601.507	18.34	0.8168	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			194.74910	185.707	18.34	0.1832	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			200.20570	182.047	23.75	0.1619	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,797.60570	2,806.247	23.75	0.8381	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,585.18400	1,548.784	18.39	0.8022	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			216.58400	206.984	18.39	0.1978	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			255.77210	234.441	23.11	0.2011	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,407.17210	2,412.641	23.11	0.7989	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,806.43810	1,772.006	18.26	0.8483	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			154.93810	147.206	18.26	0.1517	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			201.48700	183.283	23.82	0.1611	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,849.98700	2,858.483	23.82	0.8389	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			889.09800	851.534	19.37	0.5642	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			675.69800	664.834	19.37	0.4358	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			147.19580	132.524	25.52	0.1159	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,693.79580	3,705.824	25.52	0.8841	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,999.77200	1,966.249	18.06	0.8779	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			120.37200	113.549	18.06	0.1221	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,991.47680	1,957.878	18.07	0.8765	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			122.07680	115.178	18.07	0.1235	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,983.19700	1,949.525	18.07	0.8751	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			123.79700	116.825	18.07	0.1249	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,995.38810	1,963.308	18.01	0.8746	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			124.08810	118.708	18.01	0.1254	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,689.22160	1,652.330	18.30	0.8142	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			207.92160	197.730	18.30	0.1858	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,144.58850	1,106.633	18.74	0.6620	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			463.28850	452.033	18.74	0.3380	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,036.11850	998.067	19.01	0.6198	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	14.70	Put		554.81850	543.467	19.01	0.3802	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		890.06810	852.298	19.41	0.5573	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		708.76810	697.698	19.41	0.4427	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		469.50060	439.667	21.43	0.3337	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,558.20060	1,555.067	21.43	0.6663	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		449.47020	420.320	21.58	0.3213	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,628.17020	1,625.720	21.58	0.6787	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		418.20320	390.189	21.84	0.3015	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,746.90320	1,745.589	21.84	0.6985	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		389.40470	362.398	22.10	0.2830	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		1,868.10470	1,867.798	22.10	0.7170	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		352.76460	326.770	22.38	0.2593	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		2,031.46460	2,032.170	22.38	0.7407	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		329.08240	304.111	22.58	0.2438	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,147.78240	2,149.511	22.58	0.7562	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		257.83490	236.329	23.27	0.1958	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,576.53490	2,581.729	23.27	0.8042	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		2,003.61840	1,971.636	18.00	0.8759	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		122.31840	117.036	18.00	0.1241	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		234.34840	214.136	23.55	0.1794	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,753.04840	2,759.536	23.55	0.8206	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		124.34780	112.811	27.38	0.0944	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		4,493.04780	4,508.212	27.38	0.9056	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		2,053.37930	2,021.959	17.95	0.8841	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		112.07930	107.359	17.95	0.1159	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		2,011.86670	1,979.981	17.99	0.8773	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		120.56670	115.381	17.99	0.1227	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		190.60010	172.773	24.60	0.1427	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,392.60010	3,401.273	24.60	0.8573	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		3,420.52060	3,392.887	17.88	0.9835	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		12.52060	11.387	17.88	0.0165	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,876.99150	1,841.227	18.08	0.8451	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		168.99150	159.727	18.08	0.1549	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		200.62920	182.119	24.24	0.1507	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,242.62920	3,250.619	24.24	0.8493	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		221.86150	204.665	25.08	0.1517	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,699.16150	3,708.565	25.08	0.8483	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		217.08860	200.196	25.25	0.1483	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,774.38860	3,784.096	25.25	0.8517	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,512.46190	3,481.502	17.67	0.9798	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		19.76190	15.402	17.67	0.0202	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,984.70010	1,946.866	18.02	0.8401	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		192.00010	180.766	18.02	0.1599	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		2,108.49800	2,074.691	18.11	0.8347	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		214.19800	207.191	18.11	0.1653	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		243.88440	229.241	25.97	0.1522	0.00	0	400

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,249.58440	4,261.741	25.97	0.8478	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		3,620.16140	3,591.268	17.94	0.9730	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		25.86140	23.768	17.94	0.0270	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,878.08370	2,846.763	17.14	0.9308	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		74.48370	70.063	17.14	0.0692	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,869.21460	2,837.862	17.15	0.9300	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		75.61460	71.162	17.15	0.0700	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,860.35810	2,828.975	17.16	0.9291	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		76.75810	72.275	17.16	0.0709	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		2,332.80300	2,300.453	17.91	0.8577	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		183.80300	178.453	17.91	0.1423	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		2,301.85540	2,269.491	17.97	0.8524	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		192.85540	187.492	17.97	0.1476	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		2,043.63160	2,009.389	18.45	0.8036	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		23.90960	20.473	16.96	0.0239	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		2,403.47220	2,371.191	17.78	0.8693	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		164.47220	159.191	17.78	0.1307	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		2,348.38290	2,316.047	17.88	0.8603	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		179.38290	174.047	17.88	0.1397	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		7,616.28120	7,636.096	26.65	0.9551	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		10.06560	8.424	26.65	0.0080	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		11,491.06560	11,516.424	26.65	0.9920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		160.85720	147.265	26.65	0.0997	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		5,701.85720	5,715.265	26.65	0.9003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		3,682.90960	3,652.473	16.96	0.9761	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		5,925.80560	5,940.141	26.65	0.9090	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		141.03290	128.593	26.65	0.0889	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		5,982.03290	5,996.593	26.65	0.9111	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		212.08960	195.812	26.65	0.1265	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		5,113.08960	5,123.812	26.65	0.8735	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		65.28120	58.096	26.65	0.0449	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		5,516.48140	5,529.082	26.65	0.8925	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		168.02170	154.030	26.65	0.1035	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		5,609.02170	5,622.030	26.65	0.8965	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		238.91790	221.373	26.65	0.1399	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		4,859.91790	4,869.373	26.65	0.8601	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		144.80560	132.141	26.65	0.0910	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		4,931.95150	4,941.774	26.65	0.8640	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		217.59400	201.049	26.65	0.1293	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		5,058.59400	5,069.049	26.65	0.8707	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		274.50410	255.402	26.65	0.1573	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		4,565.50410	4,573.402	26.65	0.8427	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		175.48140	161.082	26.65	0.1075	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		4,618.69490	4,626.881	26.65	0.8460	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		252.40090	234.251	26.65	0.1466	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		4,743.40090	4,752.251	26.65	0.8534	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			309.82760	292.264	25.57	0.1809	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,000.82760	4,010.264	25.57	0.8191	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			230.95150	213.774	26.65	0.1360	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,094.30720	4,104.008	25.76	0.8233	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			277.13700	260.936	26.65	0.1601	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,518.13700	4,528.936	26.65	0.8399	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			328.13920	309.855	25.05	0.1923	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,759.13920	3,767.855	25.05	0.8077	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			267.69490	248.881	26.65	0.1540	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,842.56680	3,851.539	25.23	0.8118	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			320.14060	302.168	25.27	0.1873	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,861.14060	3,870.168	25.27	0.8127	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			407.57150	385.267	23.50	0.2390	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,008.57150	3,013.267	23.50	0.7610	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			303.30720	286.008	25.76	0.1767	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,318.88730	3,326.134	24.10	0.7831	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			364.24490	344.624	24.18	0.2146	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,355.24490	3,362.624	24.18	0.7854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			595.30670	567.887	22.02	0.3352	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,096.30670	2,095.887	22.02	0.6648	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			321.56680	303.539	25.23	0.1882	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,541.51850	2,543.720	22.76	0.7173	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			461.21920	437.254	23.00	0.2675	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,692.21920	2,695.254	23.00	0.7325	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			639.91110	611.526	21.76	0.3567	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,940.91110	1,939.526	21.76	0.6433	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			367.88730	348.134	24.10	0.2169	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,994.86970	1,993.822	21.85	0.6510	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			606.10880	578.443	21.96	0.3404	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,057.10880	2,056.443	21.96	0.6596	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			710.72120	681.239	21.35	0.3901	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,721.72120	1,719.239	21.35	0.6099	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			490.51850	465.720	22.76	0.2827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,766.39860	1,764.173	21.44	0.6171	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			656.40150	627.718	21.66	0.3645	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,887.40150	1,885.718	21.66	0.6355	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			845.22770	813.829	20.68	0.4503	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,386.22770	1,381.829	20.68	0.5497	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			623.86970	595.822	21.85	0.3490	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,525.71880	1,522.116	20.97	0.5763	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			729.10280	699.326	21.25	0.3986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,670.10280	1,667.326	21.25	0.6014	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,023.37290	989.694	20.02	0.5225	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,064.37290	1,057.694	20.02	0.4775	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			695.39860	666.173	21.44	0.3829	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,107.18640	1,100.761	20.11	0.4880	0.00	0	1,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			912.00420	879.471	20.41	0.4782	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,253.00420	1,247.471	20.41	0.5218	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,149.41260	1,115.401	19.66	0.5692	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			890.41260	883.401	19.66	0.4308	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			784.71880	754.116	20.97	0.4237	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			895.97130	888.962	19.67	0.4324	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,063.68330	1,029.786	19.90	0.5379	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,004.68330	997.786	19.90	0.4621	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,285.67740	1,251.658	19.32	0.6160	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			736.67740	729.658	19.32	0.3840	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			996.18640	962.761	20.11	0.5120	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			772.44920	765.413	19.40	0.3954	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,241.82590	1,207.790	19.42	0.6013	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			782.82590	775.790	19.42	0.3987	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,431.39810	1,397.558	18.98	0.6619	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			602.39810	595.558	18.98	0.3381	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,144.97130	1,110.962	19.67	0.5676	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			634.62440	627.726	19.07	0.3496	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,341.22240	1,307.256	19.19	0.6340	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			682.22240	675.256	19.19	0.3660	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,188.40440	2,156.030	18.20	0.8319	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			229.40440	224.030	18.20	0.1681	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,251.44920	1,217.413	19.40	0.6046	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			284.63160	277.389	18.45	0.1964	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,503.96590	1,470.271	18.83	0.6833	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			544.96590	538.271	18.83	0.3167	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,340.58260	2,308.241	17.90	0.8590	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			181.58260	176.241	17.90	0.1410	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,393.62440	1,359.726	19.07	0.6504	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,375.28170	1,346.113	19.76	0.5827	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,013.08170	1,010.913	19.76	0.4173	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,236.11730	1,207.148	20.19	0.5379	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,213.91730	1,211.948	20.19	0.4621	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,220.57160	1,191.694	20.24	0.5328	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,238.37160	1,236.494	20.24	0.4672	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			893.84670	867.707	21.48	0.4156	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,921.64670	1,922.507	21.48	0.5844	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			830.80320	805.424	21.81	0.3906	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,108.60320	2,110.224	21.81	0.6094	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			557.42200	535.759	23.56	0.2746	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,265.22200	3,270.559	23.56	0.7254	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			555.95480	534.320	23.57	0.2740	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,273.75480	3,279.120	23.57	0.7260	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			485.20500	464.753	24.32	0.2408	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,763.00500	3,769.553	24.32	0.7592	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			450.82720	430.874	24.96	0.2229	0.00	0	3,200

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	19.38	Put			4,108.62720	4,115.674	24.96	0.7771	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,383.98410	1,354.806	19.73	0.5854	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,001.78410	999.606	19.73	0.4146	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,379.62260	1,350.452	19.75	0.5840	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,007.42260	1,005.252	19.75	0.4160	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			267.61730	252.421	26.67	0.1380	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,965.41730	5,977.221	26.67	0.8620	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,432.90260	1,403.689	19.60	0.6003	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			940.70260	938.489	19.60	0.3997	0.00	0	90
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,646.97280	1,608.307	20.11	0.5947	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,173.47280	1,159.607	20.11	0.4053	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,642.69520	1,604.019	20.13	0.5936	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,179.19520	1,165.319	20.13	0.4064	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,638.42360	1,599.745	20.14	0.5924	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,184.92360	1,171.045	20.14	0.4076	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,276.31530	1,226.229	22.05	0.4447	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,450.81530	2,427.929	22.05	0.5553	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,273.56720	1,223.511	22.05	0.4439	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,458.06720	2,435.211	22.05	0.5561	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,279.07090	1,228.946	22.04	0.4454	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,443.57090	2,420.646	22.04	0.5546	0.00	0	0
Total \$ / R Option												0.00	0	1,741,000
Total \$ / R												235,109,317.80	15,749	2,609,347
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.86420		14.89220			0.0000	594,568.00	40	967
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.15460		15.18130			0.0000	227,319.00	15	178
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.43200		15.45900			0.0000	0.00	0	34
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.69520		15.72220			0.0000	0.00	0	0
Total \$ / R MAXI Future												821,887.00	55	1,179
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			149,925.20720	146,860.445	18.24	0.9158	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			4,705.20720	4,440.445	18.24	0.0842	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			149,026.42430	145,958.198	18.24	0.9143	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			4,806.42430	4,538.198	18.24	0.0857	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			148,129.27450	145,057.772	18.24	0.9127	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			4,909.27450	4,637.772	18.24	0.0873	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			70,332.43880	69,223.529	19.40	0.4407	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			89,006.81430	85,229.763	19.41	0.5573	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			70,876.81430	69,769.763	19.41	0.4427	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			88,553.28820	84,777.752	19.43	0.5552	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			71,423.28820	70,317.752	19.43	0.4448	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			89,462.43880	85,683.529	19.40	0.5593	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			124,401.75010	120,929.680	19.34	0.6031	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			77,501.75010	76,729.680	19.34	0.3969	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			123,926.85950	120,455.994	19.36	0.6015	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		78,026.85950	77,255.994	19.36	0.3985		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		123,453.73230	119,984.593	19.37	0.5998		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		78,553.73230	77,784.593	19.37	0.4002		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put		210,860.32420	211,022.425	21.81	0.6094		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call		82,839.64290	80,305.242	21.82	0.3896		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put		211,619.64290	211,785.242	21.82	0.6104		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call		83,321.30930	80,780.493	21.79	0.3916		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		210,101.30930	210,260.493	21.79	0.6084		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		83,080.32420	80,542.425	21.81	0.3906		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											821,887.00	55	1,179
£ / R On	15/04/2016	Foreign Exchange Future			20.89340	20.99670			0.0000		0.00	0	121
£ / R On	28/04/2016	Foreign Exchange Future			20.94770	21.05120			0.0000		0.00	0	157
£ / R On	31/05/2016	Foreign Exchange Future			20.95320	21.05670			0.0000		0.00	0	123
£ / R On	13/06/2016	Foreign Exchange Future			21.14100	21.24420			0.0000		0.00	0	57,499
£ / R On	08/09/2016	Foreign Exchange Future			21.51830	21.62070			0.0000		0.00	0	0
£ / R On	19/09/2016	Foreign Exchange Future			21.56700	21.66970			0.0000	204,972,768.00	9,504	9,504	9,085
£ / R On	19/12/2016	Foreign Exchange Future			21.98040	22.08510			0.0000	0.00	0	0	5
£ / R On	13/03/2017	Foreign Exchange Future			22.37810	22.48270			0.0000	0.00	0	0	0
£ / R On	25/04/2017	Foreign Exchange Future			22.57800	22.67920			0.0000	0.00	0	0	73
£ / R On	19/06/2017	Foreign Exchange Future			22.78140	22.88550			0.0000	0.00	0	0	0
Total £ / R Future											204,972,768.00	9,504	67,063
£ / R On	15/04/2016	Foreign Exchange Option	24.20	Call		0.03220	0.019	43.31	0.0001		0.00	0	0
£ / R On	15/04/2016	Foreign Exchange Option	24.20	Put		3,203.33220	3,306.619	43.31	0.9999		0.00	0	0
£ / R On	28/04/2016	Foreign Exchange Option	22.04	Call		33.81430	19.714	15.90	0.0655		0.00	0	0
£ / R On	28/04/2016	Foreign Exchange Option	22.04	Put		1,022.61430	1,112.014	15.90	0.9345		0.00	0	0
£ / R On	31/05/2016	Foreign Exchange Option	21.57	Call		271.15990	223.219	15.08	0.3094		0.00	0	0
£ / R On	31/05/2016	Foreign Exchange Option	21.57	Put		784.45990	840.019	15.08	0.6906		0.00	0	0
£ / R On	13/06/2016	Foreign Exchange Option	20.49	Call		965.75310	874.414	14.04	0.7155		0.00	0	0
£ / R On	13/06/2016	Foreign Exchange Option	20.49	Put		211.55310	223.414	14.04	0.2845		0.00	0	0
£ / R On	13/06/2016	Foreign Exchange Option	20.50	Call		958.81160	867.669	14.05	0.7125		0.00	0	0
£ / R On	13/06/2016	Foreign Exchange Option	20.50	Put		214.61160	226.669	14.05	0.2875		0.00	0	0
£ / R On	13/06/2016	Foreign Exchange Option	20.51	Call		951.89700	860.956	14.05	0.7096		0.00	0	0
£ / R On	13/06/2016	Foreign Exchange Option	20.51	Put		217.69700	229.956	14.05	0.2904		0.00	0	0
£ / R On	13/06/2016	Foreign Exchange Option	24.30	Call		35.52160	27.639	19.12	0.0420		0.00	0	1,300
£ / R On	13/06/2016	Foreign Exchange Option	24.30	Put		3,091.32160	3,186.639	19.12	0.9580		0.00	0	0
£ / R On	13/06/2016	Foreign Exchange Option	26.50	Call		12.37240	10.105	24.38	0.0140		0.00	0	2,600
£ / R On	13/06/2016	Foreign Exchange Option	26.50	Put		5,268.17240	5,369.105	24.38	0.9860		0.00	0	0
£ / R On	08/09/2016	Foreign Exchange Option	22.27	Put		1,357.97610	1,400.542	17.56	0.5987		0.00	0	0
£ / R On	08/09/2016	Foreign Exchange Option	25.85	Call		127.83960	111.255	20.42	0.0900		0.00	0	12,264
£ / R On	08/09/2016	Foreign Exchange Option	25.85	Put		4,357.13960	4,442.955	20.42	0.9100		0.00	0	0
£ / R On	08/09/2016	Foreign Exchange Option	21.20	Put		736.41730	759.708	16.72	0.4235		0.00	0	12,264
£ / R On	08/09/2016	Foreign Exchange Option	22.25	Call		715.30310	655.128	17.54	0.4042		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		1,344.60310	1,386.828	17.54	0.5958	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call		711.98250	651.978	17.55	0.4028	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put		1,351.28250	1,393.678	17.55	0.5972	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call		708.67610	648.842	17.56	0.4013	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		1,157.11730	1,078.008	16.72	0.5765	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call		555.71480	506.178	18.27	0.3186	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put		1,886.01480	1,939.178	18.27	0.6814	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call		553.28310	503.899	18.27	0.3175	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put		1,893.58310	1,946.899	18.27	0.6825	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call		558.15730	508.467	18.26	0.3198	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put		1,878.45730	1,931.467	18.26	0.6802	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put		3,059.44670	3,110.812	20.47	0.7071	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		5,195.23300	5,271.279	22.39	0.8421	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call		1,178.24040	1,103.885	19.11	0.4573	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put		1,733.14040	1,763.485	19.11	0.5427	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call		1,174.67610	1,100.430	19.12	0.4562	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put		1,739.57610	1,770.030	19.12	0.5438	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call		684.54670	631.212	20.47	0.2929	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		1,977.79910	2,012.503	19.37	0.5811	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		3,828.86050	3,719.823	17.28	0.9047	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		153.76050	149.423	17.28	0.0953	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call		1,705.69760	1,617.269	18.30	0.5984	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put		1,030.59760	1,046.869	18.30	0.4016	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		340.33300	311.679	22.39	0.1579	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call		1,181.82240	1,107.343	19.11	0.4583	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put		1,726.72240	1,756.943	19.11	0.5417	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call		5,022.15510	4,908.649	18.09	0.9588	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put		67.05510	58.249	18.09	0.0412	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		1,052.89910	982.903	19.37	0.4189	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call		1,274.25950	1,200.759	20.51	0.4189	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put		2,541.55950	2,572.660	20.51	0.5811	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call		1,271.31590	1,197.916	20.52	0.4182	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put		2,548.61590	2,579.816	20.52	0.5818	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call		1,277.21050	1,203.619	20.50	0.4197	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put		2,534.51050	2,565.519	20.50	0.5803	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put		2,717.98370	2,743.733	20.82	0.5708	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call		1,417.18370	1,341.733	20.82	0.4292	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call		0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put		1,144.50000	1,248.600		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call		0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put		1,154.50000	1,258.600		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		1,134.50000	1,238.600		1.0000	0.00	0	0
Total £ / R Option											0.00	0	45,432

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R												204,972,768.00	9,504	112,495
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13715		0.13822			0.0000	0.00	0	4,959
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14030		0.14140			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14340		0.14452			0.0000	0.00	0	5,731
Total ¥ / R Future												0.00	0	11,838
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			8.12450	10.450	17.20	0.0274	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			921.25740	836.120	17.07	0.7872	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			99.15740	120.720	17.07	0.2128	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,822.68510	2,716.121	19.08	0.9978	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.58510	0.721	19.08	0.0022	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,830.22450	1,725.850	17.20	0.9726	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,149.50050	3,040.990	17.82	0.9831	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			9.80050	10.490	17.82	0.0169	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,190.05470	2,086.369	17.08	0.9249	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			50.35470	55.869	17.08	0.0751	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,349.87950	1,263.393	17.27	0.7656	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			210.17950	232.893	17.27	0.2344	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00400	0.004	28.04	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,547.90400	26,659.804	28.04	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00240	0.002	28.04	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,547.90240	27,659.802	28.04	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00150	0.001	28.04	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,547.90150	28,659.801	28.04	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,838
€ / R	On	15/04/2016	Foreign Exchange Future			16.71190		16.84140			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			16.75260		16.88270			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			16.75990		16.89020			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			16.76350		16.89390			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			16.86470		16.99440			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			16.87240		17.00200			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			16.88770		17.01740			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			16.93740		17.06710			0.0000	11,348,058.00	670	80,576
€ / R	On	19/09/2016	Foreign Exchange Future			17.32500		17.45530			0.0000	6,063,750.00	350	6,232
€ / R	On	19/12/2016	Foreign Exchange Future			17.70120		17.83380			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			18.06500		18.19890			0.0000	0.00	0	2,500
Total € / R Future												17,411,808.00	1,020	100,787
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			1.51550	0.185	36.72	0.0012	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,660.11550	1,788.285	36.72	0.9988	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			9.53710	5.185	24.77	0.0179	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,696.83710	1,822.585	24.77	0.9821	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
€ / R	On	28/04/2016		Foreign Exchange Option	17.17	Call		179.65940	124.436	20.01	0.2891	0.00	0	0
€ / R	On	28/04/2016		Foreign Exchange Option	17.17	Put		459.45940	534.536	20.01	0.7109	0.00	0	0
€ / R	On	29/04/2016		Foreign Exchange Option	18.57	Call		11.80210	7.081	23.42	0.0228	0.00	0	0
€ / R	On	29/04/2016		Foreign Exchange Option	18.57	Put		1,687.90210	1,813.581	23.42	0.9772	0.00	0	0
€ / R	On	25/05/2016		Foreign Exchange Option	18.68	Call		81.00520	59.314	22.50	0.0994	0.00	0	0
€ / R	On	25/05/2016		Foreign Exchange Option	18.68	Put		1,766.60520	1,874.614	22.50	0.9006	0.00	0	0
€ / R	On	27/05/2016		Foreign Exchange Option	18.68	Call		88.86140	65.675	22.52	0.1061	0.00	0	0
€ / R	On	27/05/2016		Foreign Exchange Option	18.68	Put		1,766.86140	1,873.275	22.52	0.8939	0.00	0	0
€ / R	On	31/05/2016		Foreign Exchange Option	17.19	Call		510.53790	416.311	22.27	0.4299	0.00	0	0
€ / R	On	31/05/2016		Foreign Exchange Option	17.19	Put		683.13790	718.611	22.27	0.5701	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	15.96	Call		1,260.44790	1,143.091	18.98	0.7879	0.00	0	6,000
€ / R	On	13/06/2016		Foreign Exchange Option	15.96	Put		153.34790	165.692	18.98	0.2121	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	17.79	Call		321.15470	264.446	20.90	0.2990	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	15.70	Call		1,471.87990	1,350.164	19.00	0.8433	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	15.70	Put		104.77990	112.764	19.00	0.1567	0.00	0	2,912
€ / R	On	13/06/2016		Foreign Exchange Option	19.85	Call		54.51340	39.523	23.73	0.0578	0.00	0	3,500
€ / R	On	13/06/2016		Foreign Exchange Option	19.85	Put		2,837.41340	2,952.123	23.73	0.9422	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	16.63	Call		800.00190	701.355	19.34	0.6063	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	17.00	Call		602.96150	517.370	19.65	0.4980	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	17.00	Put		535.86150	579.970	19.65	0.5020	0.00	0	564
€ / R	On	13/06/2016		Foreign Exchange Option	14.20	Call		2,882.89410	2,753.017	22.45	0.9745	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	14.20	Put		15.79410	15.617	22.45	0.0255	0.00	0	6,000
€ / R	On	13/06/2016		Foreign Exchange Option	15.24	Call		1,879.34490	1,749.695	19.07	0.9167	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	15.26	Put		53.45790	53.883	19.03	0.0855	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	17.79	Put		1,044.05470	1,117.046	20.90	0.7010	0.00	0	3,500
€ / R	On	13/06/2016		Foreign Exchange Option	15.26	Call		1,860.55790	1,731.283	19.03	0.9145	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	15.24	Put		52.24490	52.295	19.07	0.0833	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	15.25	Call		1,869.94790	1,740.314	19.03	0.9157	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	15.25	Put		52.84790	52.914	19.03	0.0843	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	16.63	Put		362.90190	393.955	19.34	0.3937	0.00	0	7,000
€ / R	On	19/09/2016		Foreign Exchange Option	14.94	Call		2,633.48380	2,504.006	19.01	0.8924	0.00	0	0
€ / R	On	19/09/2016		Foreign Exchange Option	14.94	Put		118.18380	119.006	19.01	0.1076	0.00	0	0
€ / R	On	19/09/2016		Foreign Exchange Option	14.95	Call		2,624.89610	2,495.462	19.02	0.8914	0.00	0	0
€ / R	On	19/09/2016		Foreign Exchange Option	14.95	Put		119.59610	120.462	19.02	0.1086	0.00	0	0
€ / R	On	19/09/2016		Foreign Exchange Option	14.96	Call		2,616.32080	2,486.932	19.02	0.8903	0.00	0	0
€ / R	On	19/09/2016		Foreign Exchange Option	14.96	Put		121.02080	121.932	19.02	0.1097	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	17.00	Call		1,624.31570	1,512.925	19.67	0.6290	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	17.00	Put		790.51570	811.726	19.67	0.3710	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	16.40	Call		1,987.73180	1,865.040	19.42	0.7105	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	16.40	Put		553.93180	563.840	19.42	0.2895	0.00	0	2,912
€ / R	On	19/12/2016		Foreign Exchange Option	16.90	Call		1,679.87630	1,565.290	19.58	0.6430	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	16.90	Put		746.07630	764.090	19.58	0.3570	0.00	0	2,961
€ / R	On	19/12/2016		Foreign Exchange Option	16.99	Put		785.83000	806.894	19.66	0.3696	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	21.90	Call		374.07010	339.446	25.45	0.1833	0.00	0	2,961
€ / R	On	19/12/2016		Foreign Exchange Option	21.90	Put		4,440.27010	4,538.246	25.45	0.8167	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	17.01	Call		1,619.02190	1,507.778	19.68	0.6277	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			795.22190	816.578	19.68	0.3723	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			484.29010	433.340	23.65	0.2344	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,450.49010	3,532.140	23.65	0.7656	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,629.63000	1,518.094	19.66	0.6304	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,264.73530	1,172.866	21.00	0.4706	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,775.83530	1,817.866	21.00	0.5294	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,271.63810	1,179.473	20.98	0.4726	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,762.73810	1,804.473	20.98	0.5274	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,268.18170	1,176.168	20.99	0.4716	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,769.28170	1,811.168	20.99	0.5284	0.00	0	0
Total € / R Option												0.00	0	41,222
Total € / R												17,411,808.00	1,020	142,009
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.31880		11.29770			0.0000	3,961,580.00	350	6,776
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.49190		11.46970			0.0000	3,734,867.50	325	1,347
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.65950		11.63760			0.0000	0.00	0	330
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.82090		11.79890			0.0000	0.00	0	4,216
Total AU\$ / R Future												7,696,447.50	675	12,669
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			16.37050	12.934	16.22	0.0411	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,233.37410	1,251.214	16.32	0.9605	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			15.67410	12.414	16.32	0.0395	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,223.71820	1,241.471	16.27	0.9597	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			16.01820	12.672	16.27	0.0403	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,214.07050	1,231.734	16.22	0.9589	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,356.97670	1,368.910	16.15	0.8787	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			87.27670	77.010	16.15	0.1213	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,348.42350	1,360.198	16.14	0.8770	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			88.72350	78.298	16.14	0.1230	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,365.54890	1,377.638	16.16	0.8804	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			85.84890	75.738	16.16	0.1196	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			230.21990	216.384	15.88	0.2277	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,200.40510	1,208.346	15.87	0.7703	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			232.80510	218.846	15.87	0.2297	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,193.01480	1,200.828	15.86	0.7682	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			235.41480	221.328	15.86	0.2318	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,207.81990	1,215.884	15.88	0.7723	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			675.98420	674.561	16.15	0.5050	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			817.08420	793.661	16.15	0.4950	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			672.14930	670.648	16.16	0.5029	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			823.24930	799.748	16.16	0.4971	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			668.33980	666.755	16.17	0.5008	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			829.43980	805.855	16.17	0.4992	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												7,696,447.50	675	12,669
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.56510		11.53760			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.79210		11.76270			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			741.14110	757.837	15.47	0.8424	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			73.54110	62.737	15.47	0.1576	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			733.01330	749.580	15.47	0.8389	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			75.41330	64.480	15.47	0.1611	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			724.92120	741.360	15.47	0.8353	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			77.32120	66.260	15.47	0.1647	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			302.93860	290.786	16.74	0.3507	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			920.23860	878.686	16.74	0.6493	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			300.44840	288.187	16.76	0.3482	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			927.74840	886.087	16.76	0.6518	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			297.97950	285.614	16.78	0.3457	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			935.27950	893.514	16.78	0.6543	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Future			15.56730		15.69920			0.0000	0.00	0	6,429
CHF / R	On	19/09/2016	Foreign Exchange Future			15.94850		16.08210			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,429
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,376.41380	1,251.151	17.38	0.8715	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			67.21380	73.851	17.38	0.1285	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,367.79760	1,242.750	17.39	0.8693	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			68.59760	75.450	17.39	0.1307	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,359.20180	1,234.373	17.40	0.8671	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			70.00180	77.073	17.40	0.1329	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			666.60460	589.137	20.41	0.4096	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,184.50460	1,240.637	20.41	0.5904	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			663.34830	586.135	20.43	0.4079	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,191.24830	1,247.635	20.43	0.5921	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			660.11190	583.153	20.44	0.4063	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,198.01190	1,254.653	20.44	0.5937	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,429
CNH / R	On	13/06/2016	Foreign Exchange Future			2.28720		2.29500			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/09/2016	Foreign Exchange Future			2.31930		2.32680			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			1,239.16960	1,165.684	19.33	0.6811	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			389.16960	393.684	19.33	0.3189	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,173.46630	1,101.166	19.32	0.6607	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			423.46630	429.166	19.32	0.3393	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,109.78450	1,038.760	19.31	0.6399	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			459.78450	466.760	19.31	0.3601	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,011.40480	2,028.387	20.17	0.6345	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			750.75260	693.777	20.23	0.3547	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,082.75260	2,100.777	20.23	0.6453	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			723.09060	667.155	20.29	0.3441	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,155.09060	2,174.155	20.29	0.6559	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			779.40480	721.387	20.17	0.3655	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			2.28280		2.30100			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.33700		2.35600			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			2,154.86080	1,989.860	20.69	0.8465	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			144.86080	161.860	20.69	0.1535	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,325.58220	2,157.460	20.68	0.8717	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			115.58220	129.460	20.68	0.1283	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,239.58320	2,072.966	20.68	0.8594	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			129.58320	144.966	20.68	0.1406	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,218.57280	1,096.796	21.57	0.4659	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,558.57280	1,626.796	21.57	0.5341	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,179.23640	1,059.728	21.62	0.4545	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,619.23640	1,689.728	21.62	0.5455	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,140.99710	1,023.762	21.68	0.4433	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,680.99710	1,753.762	21.68	0.5567	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			1.91760		1.92140			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.95510		1.95880			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.99030		1.99380			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.02340		2.02710			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			143.24360	125.904	22.12	0.1457	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			2,129.24360	2,149.904	22.12	0.8543	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			132.98610	116.409	22.27	0.1360	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			2,218.98610	2,240.409	22.27	0.8640	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			123.49340	107.651	22.42	0.1269	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			2,309.49340	2,331.651	22.42	0.8731	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			531.11680	494.541	21.09	0.3050	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,143.11680	2,143.541	21.09	0.6950	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			510.78190	475.065	21.22	0.2947	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,222.78190	2,224.065	21.22	0.7053	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			491.31200	456.457	21.35	0.2848	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,303.31200	2,305.457	21.35	0.7152	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			884.80130	846.447	20.63	0.3884	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,146.80130	2,143.447	20.63	0.6116	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			858.82340	821.034	20.73	0.3788	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,220.82340	2,218.034	20.73	0.6212	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			833.70770	796.480	20.84	0.3695	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,295.70770	2,293.480	20.84	0.6305	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,154.28350	1,118.459	20.60	0.4265	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,283.28350	2,284.459	20.60	0.5735	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,125.18310	1,090.348	20.69	0.4179	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,354.18310	2,356.348	20.69	0.5821	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,097.88010	1,063.039	20.77	0.4095	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,426.88010	2,429.039	20.77	0.5905	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			0.14540		0.14540			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14650		0.14670			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14620		0.14550			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			0.06950		0.06940			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06350		0.06380			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05990		0.06000			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	11,085
Total NGN / R												0.00	0	11,085
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.20410		10.19610			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.35820		10.34970			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.50850		10.50010			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,204.19080	1,209.729	18.48	0.9528	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			18.09080	15.629	18.48	0.0472	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,223.39160	1,229.059	18.58	0.9548	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			17.29160	14.959	18.58	0.0452	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,213.78700	1,219.390	18.53	0.9538	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			17.68700	15.290	18.53	0.0462	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,040.54370	1,036.637	17.32	0.8019	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			150.84370	138.437	17.32	0.1981	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,032.81950	1,028.795	17.31	0.7994	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			153.11950	140.595	17.31	0.2006	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,025.12120	1,020.979	17.30	0.7970	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			155.42120	142.779	17.30	0.2030	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			487.73400	476.230	17.92	0.4440	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			837.63400	817.730	17.92	0.5560	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			484.34320	472.818	17.93	0.4416	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			844.24320	824.318	17.93	0.5584	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			480.97470	469.428	17.94	0.4392	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			850.87470	830.928	17.94	0.5608	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			1.36970		1.37450			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.38330		1.38800			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.39730		1.40160			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.40660		1.41100			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			545.00000	497.000		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			445.00000	397.000		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			345.00000	297.000		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			320.00000	367.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			120.00000	167.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			220.00000	267.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			84.00000	127.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			184.00000	227.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			16.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	27.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			90.00000	134.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			190.00000	234.000		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			290.00000	334.000		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			1.13950		1.14600			0.0000	0.00	0	9,121
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.14320		1.14980			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.14700		1.15360			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	9,121
Total QUANTO € / \$												0.00	0	9,121
RAIN	On	13/06/2016	Foreign Exchange Future			26,340.49000		26,481.76000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			26,861.95000		27,002.88000			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			11.02350		11.08290			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.22750		11.28310			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			934.31580	876.203	16.33	0.8853	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			41.41580	42.703	16.33	0.1147	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			925.52490	867.524	16.33	0.8824	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			42.62490	44.024	16.33	0.1176	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			916.76130	858.879	16.34	0.8794	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			43.86130	45.379	16.34	0.1206	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			390.87960	351.107	17.38	0.4048	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			727.77960	743.607	17.38	0.5952	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			387.56820	347.972	17.40	0.4020	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			734.46820	750.472	17.40	0.5980	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			384.28590	344.864	17.41	0.3992	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			741.18590	757.364	17.41	0.6008	0.00	0	0
Total SGD / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R									0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Future			5.14990		5.17300			0.0000	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Future			5.12150		5.14370			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			432.20300	409.839	16.35	0.8854	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.76	Put			19.20300	19.939	16.35	0.1146	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.77	Call			423.32530	401.033	16.32	0.8796	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.77	Put			20.32530	21.133	16.32	0.1204	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.78	Call			414.50210	392.287	16.29	0.8737	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.78	Put			21.50210	22.387	16.29	0.1263	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Call			171.52010	155.854	15.63	0.4256	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Put			277.82010	284.354	15.63	0.5744	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Call			167.77420	152.224	15.65	0.4185	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Put			284.07420	290.724	15.65	0.5815	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Call			164.09580	148.663	15.66	0.4114	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Put			290.39580	297.163	15.66	0.5886	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			1.46550		1.45610			0.0000	0.00	0	0
ZMW / R On 19/09/2016 Foreign Exchange Future			1.39220		1.39480			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									466 012 228.30	27,003	1,089,784
Total Options									0.00	0	1,827,654
Grand Total:									466,012,228.30	27,003	2,917,438