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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/03/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/03/2016 Foreign Exchange Future			15.92980		15.52280			0.0000	6,085,183.60	382	0
\$ / R On 16/03/2016 Foreign Exchange Future			16.01400		15.52280			0.0000	0.00	0	0
\$ / R On 17/03/2016 Foreign Exchange Future			16.01400		15.52290			0.0000	0.00	0	0
\$ / R On 18/03/2016 Foreign Exchange Future			16.01400		15.52530			0.0000	0.00	0	0
\$ / R On 22/03/2016 Foreign Exchange Future			16.02040		15.53520			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			16.02200		15.53770			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			16.03150		15.55570			0.0000	0.00	0	140
\$ / R On 31/03/2016 Foreign Exchange Future			16.03830		15.56190			0.0000	0.00	0	485
\$ / R On 01/04/2016 Foreign Exchange Future			16.04170		15.57130			0.0000	0.00	0	0
\$ / R On 04/04/2016 Foreign Exchange Future			16.05530		15.57430			0.0000	0.00	0	120
\$ / R On 05/04/2016 Foreign Exchange Future			16.05870		15.57740			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			16.05870		15.58050			0.0000	0.00	0	0
\$ / R On 07/04/2016 Foreign Exchange Future			16.06210		15.58360			0.0000	0.00	0	0
\$ / R On 11/04/2016 Foreign Exchange Future			16.07570		15.59600			0.0000	0.00	0	100
\$ / R On 14/04/2016 Foreign Exchange Future			16.08590		15.60530			0.0000	0.00	0	0
\$ / R On 15/04/2016 Foreign Exchange Future			16.08930		15.60840			0.0000	80,446.50	5	2,967
\$ / R On 18/04/2016 Foreign Exchange Future			16.09960		15.61770			0.0000	0.00	0	0
\$ / R On 20/04/2016 Foreign Exchange Future			16.10660		15.62370			0.0000	0.00	0	700
\$ / R On 25/04/2016 Foreign Exchange Future			16.12430		15.63880			0.0000	0.00	0	0
\$ / R On 26/04/2016 Foreign Exchange Future			16.12790		15.64180			0.0000	0.00	0	180
\$ / R On 28/04/2016 Foreign Exchange Future			16.13490		15.64780			0.0000	0.00	0	106

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/04/2016	Foreign Exchange Future			16.13850		15.65080			0.0000	17,752,350.00	1,100	1,100
\$ / R	On	04/05/2016	Foreign Exchange Future			16.15620		15.66580			0.0000	0.00	0	370
\$ / R	On	10/05/2016	Foreign Exchange Future			16.17740		15.68380			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			16.18800		15.69280			0.0000	0.00	0	550
\$ / R	On	16/05/2016	Foreign Exchange Future			16.19860		15.70180			0.0000	0.00	0	100
\$ / R	On	17/05/2016	Foreign Exchange Future			16.20220		15.70480			0.0000	0.00	0	100
\$ / R	On	19/05/2016	Foreign Exchange Future			16.20840		15.71080			0.0000	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Future			16.21160		15.71380			0.0000	0.00	0	4,700
\$ / R	On	23/05/2016	Foreign Exchange Future			16.22100		15.72280			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			16.23360		15.73480			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.24610		15.74680			0.0000	4,353,954.80	268	794
\$ / R	On	06/06/2016	Foreign Exchange Future			16.26500		15.76470			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.27130		15.77070			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.27440		15.77370			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.28700		15.78570			0.0000	1,253,968,704.00	76,992	876,530
\$ / R	On	14/06/2016	Foreign Exchange Future			16.29010		16.08350			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			16.32190		15.81900			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.33460		15.83130			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			16.42370		15.91670			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.42690		15.91970			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.47470		15.96550			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			16.48740		15.97770			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			16.49380		15.98380			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			16.52240		16.01130			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.55740		16.04480			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.56380		16.05100			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.56700		16.05400			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.57970		16.06620			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.58610		16.07230			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.59880		16.08480			0.0000	33,429,983.20	2,014	159,607
\$ / R	On	28/09/2016	Foreign Exchange Future			16.62860		16.11300			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.72120		16.20080			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.83040		16.30430			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.88340		16.35450			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.89990		16.37020			0.0000	16,899,900.00	1,000	40,003
\$ / R	On	13/03/2017	Foreign Exchange Future			17.18760		16.64110			0.0000	17,187,600.00	1,000	2,826
\$ / R	On	19/06/2017	Foreign Exchange Future			17.40770		16.87600			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			17.60760		17.09170			0.0000	0.00	0	0
Total \$ / R Future												1,349,758,122.10	82,761	1,092,357
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			12.08200	139.800	23.35	1.0000	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			279.28200	0.000	23.35	0.0000	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,182.80000	2,674.000	28.02	1.0000	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			0.00000	0.000	28.02	0.0000	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			894.26960	1,384.000	29.55	1.0000	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			1.46960	0.000	29.55	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/03/2016	Foreign Exchange Option	15.74	Call			59.13840	313.577	28.67	0.7950	0.00	0	2,500
\$ / R	On	17/03/2016	Foreign Exchange Option	15.74	Put			276.23840	39.577	28.67	0.2050	0.00	0	0
\$ / R	On	18/03/2016	Foreign Exchange Option	15.25	Call			337.14700	773.329	32.52	0.9528	0.00	0	4,000
\$ / R	On	18/03/2016	Foreign Exchange Option	15.25	Put			61.84700	9.329	32.52	0.0472	0.00	0	0
\$ / R	On	18/03/2016	Foreign Exchange Option	15.69	Call			88.80560	375.247	28.79	0.7870	0.00	0	2,500
\$ / R	On	18/03/2016	Foreign Exchange Option	15.69	Put			253.50560	51.247	28.79	0.2130	0.00	0	0
\$ / R	On	22/03/2016	Foreign Exchange Option	15.47	Call			227.94030	586.673	23.35	0.8637	0.00	0	2,500
\$ / R	On	22/03/2016	Foreign Exchange Option	15.47	Put			162.74030	36.273	23.35	0.1363	0.00	0	0
\$ / R	On	22/03/2016	Foreign Exchange Option	15.83	Call			0.00000	320.148	24.03	0.6465	1,600,742.00	5,000	5,000
\$ / R	On	22/03/2016	Foreign Exchange Option	15.83	Put			0.00000	129.748	24.03	0.3535	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,868.78030	2,352.287	35.62	0.9988	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			1.08030	0.287	35.62	0.0012	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			601.70380	1,058.963	24.68	0.9697	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			34.00380	6.963	24.68	0.0303	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	15.51	Call			217.62730	558.906	22.68	0.8375	0.00	0	5,000
\$ / R	On	23/03/2016	Foreign Exchange Option	15.51	Put			189.92730	46.906	22.68	0.1625	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			105.74010	301.429	21.14	0.5512	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			510.04010	229.929	21.14	0.4488	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,755.73430	4,231.500	26.29	1.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.03430	0.000	26.29	0.0000	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,056.86810	2,531.853	29.49	0.9987	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			1.16810	0.353	29.49	0.0013	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			419.25510	811.741	20.17	0.9006	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			113.55510	30.241	20.17	0.0994	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			20.66840	80.293	22.75	0.1941	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			1,188.76840	771.993	22.75	0.8059	0.00	0	0
\$ / R	On	01/04/2016	Foreign Exchange Option	15.51	Call			0.00000	619.683	20.33	0.7852	0.00	0	0
\$ / R	On	01/04/2016	Foreign Exchange Option	15.51	Put			0.00000	87.983	20.33	0.2148	0.00	0	21,400
\$ / R	On	01/04/2016	Foreign Exchange Option	15.60	Call			0.00000	553.246	20.44	0.7437	23,678,937.36	42,800	21,400
\$ / R	On	01/04/2016	Foreign Exchange Option	15.60	Put			0.00000	111.546	20.44	0.2563	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	41.45	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			100,615.70000	100,134.700	41.45	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			29.32670	97.279	22.09	0.2078	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			1,241.92670	828.579	22.09	0.7922	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			178.37980	410.291	20.08	0.6062	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			470.97980	221.591	20.08	0.3938	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			139.01800	327.723	20.25	0.5193	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			598.51800	309.023	20.25	0.4807	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			104.87480	256.637	20.65	0.4307	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			751.27480	424.537	20.65	0.5693	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			183.49300	392.427	19.69	0.5550	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			567.49300	296.727	19.69	0.4450	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Call			409.45440	736.637	19.10	0.7704	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Put			274.15440	120.737	19.10	0.2296	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			238.79100	472.831	19.61	0.5974	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			520.39100	273.531	19.61	0.4026	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	18/04/2016	Foreign Exchange Option	17.09	Call			46.96910	112.486	21.88	0.1948	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,519.26910	1,102.886	21.88	0.8052	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,654.77030	2,133.377	20.50	0.9892	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			7.07030	3.777	20.50	0.0108	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			462.59910	798.819	18.87	0.7816	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			264.89910	119.220	18.87	0.2184	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			90.36490	197.222	21.11	0.3009	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			1,176.66490	800.622	21.11	0.6991	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			95.97100	200.623	21.14	0.2903	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			1,267.17100	886.324	21.14	0.7097	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			394.68590	687.781	19.17	0.6862	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			412.88590	219.882	19.17	0.3138	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			189.94990	363.614	20.06	0.4550	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			838.14990	525.714	20.06	0.5450	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			116.27320	236.336	20.91	0.3273	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			1,164.47320	798.436	20.91	0.6727	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,842.07230	4,328.028	27.38	0.9997	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.27230	0.128	27.38	0.0003	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,148.41390	2,632.018	22.76	0.9904	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			6.61390	4.118	22.76	0.0096	0.00	0	150
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call			357.51540	627.854	19.33	0.6424	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put			489.71540	272.954	19.33	0.3576	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			220.41070	408.166	19.96	0.4818	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			799.61070	499.666	19.96	0.5182	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			145.88540	277.508	20.76	0.3474	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			1,180.08540	821.308	20.76	0.6526	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,449.96370	1,921.184	19.32	0.9542	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			46.16370	23.784	19.32	0.0458	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			550.38080	874.988	18.89	0.7279	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			376.58080	207.588	18.89	0.2721	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			367.03230	613.508	19.49	0.5809	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			654.23230	405.508	19.49	0.4191	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			376.56980	624.044	19.39	0.5801	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			664.76980	415.444	19.39	0.4199	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			156.10450	279.668	21.06	0.3185	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,401.30450	1,027.468	21.06	0.6815	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			507.62800	807.036	19.12	0.6684	0.00	0	5,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			496.82800	298.637	19.12	0.3316	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			623.23130	954.958	18.89	0.7308	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			389.43130	223.358	18.89	0.2692	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			703.36530	1,053.053	18.68	0.7618	0.00	0	5,000
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			340.56530	192.053	18.68	0.2382	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			237.69360	398.836	20.55	0.3966	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,202.89360	865.236	20.55	0.6034	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,936.83120	4,434.928	25.73	0.9977	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			2.03120	1.328	25.73	0.0023	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,257.42610	2,746.544	20.98	0.9779	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			22.62610	12.944	20.98	0.0221	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			385.56740	619.117	19.60	0.5465	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			780.76740	515.517	19.60	0.4535	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,100.01730	1,520.119	18.51	0.8693	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			173.21730	94.019	18.51	0.1307	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,569.13920	4,067.991	23.90	0.9951	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			4.43920	2.991	23.90	0.0049	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			724.25490	1,061.248	18.65	0.7332	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			409.55490	246.248	18.65	0.2668	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,307.98380	1,746.971	18.55	0.8953	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			137.28380	75.671	18.55	0.1047	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			572.36910	866.143	19.07	0.6477	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			581.66910	374.843	19.07	0.3523	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,504.57170	2,995.818	20.54	0.9813	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			20.87170	11.418	20.54	0.0187	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,494.85570	2,986.002	20.53	0.9810	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			21.15570	11.602	20.53	0.0190	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,485.14330	2,976.189	20.51	0.9807	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			21.44330	11.789	20.51	0.0193	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,630.36850	4,130.308	23.55	0.9947	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			4.66850	3.308	23.55	0.0053	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,887.47790	3,383.683	20.95	0.9889	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			11.77790	6.683	20.95	0.0111	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,799.28350	3,294.280	20.64	0.9878	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			13.58350	7.280	20.64	0.0122	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,507.29090	2,998.661	20.14	0.9810	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			21.59090	11.661	20.14	0.0190	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,286.11880	2,773.960	19.85	0.9732	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			30.41880	16.960	19.85	0.0268	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,604.23880	3,096.865	20.27	0.9837	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			18.53880	9.865	20.27	0.0163	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,516.96650	3,008.469	20.16	0.9813	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			21.26650	11.469	20.16	0.0187	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,410.36920	1,857.763	18.62	0.9038	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			124.66920	70.763	18.62	0.0962	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,497.62040	2,988.856	20.13	0.9807	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			21.92040	11.856	20.13	0.0193	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,314.80660	2,803.164	19.89	0.9744	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			29.10660	16.164	19.89	0.0256	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,139.19760	1,554.393	18.48	0.8537	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			203.49760	117.393	18.48	0.1463	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,663.29860	2,133.681	19.00	0.9333	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			77.59860	46.681	19.00	0.0667	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,619.99150	2,087.112	18.94	0.9289	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			84.29150	50.112	18.94	0.0711	0.00	0	3,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		1,032.01920	1,432.664	18.52	0.8266	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		246.31920	145.664	18.52	0.1734	0.00	0	15,940
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call		1,221.35990	1,646.438	18.45	0.8718	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put		175.65990	99.438	18.45	0.1282	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call		1,213.76960	1,637.978	18.45	0.8702	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put		178.06960	100.978	18.45	0.1298	0.00	0	47,500
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call		506.71830	770.194	19.27	0.5924	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put		721.01830	483.193	19.27	0.4076	0.00	0	41,005
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		1,081.32090	1,488.906	18.51	0.8396	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		225.62090	131.906	18.51	0.1604	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call		1,052.99440	1,456.644	18.52	0.8322	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put		237.29440	139.644	18.52	0.1678	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call		447.00100	686.217	19.48	0.5489	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put		831.30100	569.217	19.48	0.4511	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call		545.17330	823.220	19.15	0.6181	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put		659.47330	436.220	19.15	0.3819	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call		533.36890	807.028	19.19	0.6104	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put		677.66890	450.028	19.19	0.3896	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call		418.10960	644.833	19.59	0.5262	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put		892.40960	617.833	19.59	0.4738	0.00	0	5,300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call		488.43060	744.696	19.33	0.5795	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put		752.73060	507.696	19.33	0.4205	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		470.75460	719.868	19.39	0.5667	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		785.05460	532.868	19.39	0.4333	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call		336.65270	529.202	20.06	0.4558	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put		1,100.95270	792.202	20.06	0.5442	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call		437.16810	672.190	19.52	0.5413	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put		851.46810	585.190	19.52	0.4587	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		427.53860	658.394	19.55	0.5337	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		871.83860	601.394	19.55	0.4663	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		277.72220	442.567	20.51	0.3976	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		1,302.02220	965.566	20.51	0.6024	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call		349.50710	547.586	19.98	0.4676	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put		1,063.80710	760.586	19.98	0.5324	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		341.73920	536.487	20.03	0.4605	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,086.03920	779.487	20.03	0.5395	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call		250.55280	401.704	20.75	0.3685	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		1,414.85280	1,064.704	20.75	0.6315	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		317.16110	500.977	20.20	0.4374	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		1,161.46110	843.977	20.20	0.5626	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call		312.51180	494.143	20.23	0.4328	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put		1,176.81180	857.143	20.23	0.5672	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		231.15120	372.200	20.93	0.3468	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,505.45120	1,145.200	20.93	0.6532	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call		256.13220	410.139	20.69	0.3746	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put		1,390.43220	1,043.139	20.69	0.6254	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	16.93	Call		254.25910	407.309	20.71	0.3726	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		1,398.55910	1,050.309	20.71	0.6274	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		115.95280	196.205	22.61	0.2020	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		2,330.25280	1,909.205	22.61	0.7980	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		241.53020	388.019	20.83	0.3585	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put		1,455.83020	1,101.019	20.83	0.6415	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call		232.84670	374.791	20.92	0.3487	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put		1,497.14670	1,137.791	20.92	0.6513	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		75.56380	129.979	23.55	0.1407	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		2,889.86380	2,442.979	23.55	0.8593	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call		226.13710	364.531	20.98	0.3410	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put		1,530.43710	1,167.531	20.98	0.6590	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		135.21920	226.169	22.24	0.2285	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		2,139.51920	1,729.169	22.24	0.7715	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call		57.90060	99.472	24.18	0.1106	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put		3,272.20060	2,812.472	24.18	0.8894	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		110.20570	186.906	22.72	0.1937	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		2,394.50570	1,969.906	22.72	0.8063	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		102.52280	174.419	22.88	0.1824	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		2,486.82280	2,057.419	22.88	0.8176	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call		0.00000	730.315	19.39	0.5699	7,303,146.00	10,000	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put		0.00000	530.215	19.39	0.4301	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		360.85920	551.747	20.23	0.4490	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		1,181.85920	869.847	20.23	0.5510	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		978.17620	1,355.017	18.62	0.7870	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		329.17620	203.117	18.62	0.2130	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		381.11980	576.349	20.15	0.4577	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		1,169.81980	861.749	20.15	0.5423	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		288.97570	443.265	20.83	0.3735	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		1,497.67570	1,148.665	20.83	0.6265	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		4,035.54150	4,537.841	23.96	0.9953	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		4.24150	3.241	23.96	0.0047	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		2,367.23600	2,853.734	19.19	0.9715	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		35.93600	19.134	19.19	0.0285	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		499.19400	711.599	20.05	0.4889	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		1,182.49400	887.899	20.05	0.5111	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		206.09330	308.642	22.57	0.2478	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		2,479.39330	2,074.942	22.57	0.7522	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		2,468.02160	2,951.086	18.14	0.9672	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		48.32160	24.186	18.14	0.0328	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		375.24570	540.047	20.86	0.3942	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		1,585.54570	1,243.146	20.86	0.6058	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		315.65240	456.509	21.38	0.3440	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		1,845.95240	1,479.609	21.38	0.6560	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		4,126.23730	4,632.214	22.80	0.9931	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		6.53730	5.314	22.80	0.0069	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			998.69420	1,332.972	18.71	0.7119	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			553.19420	378.272	18.71	0.2881	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,279.15690	3,785.086	19.09	0.9859	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			13.65690	10.386	19.09	0.0141	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			573.85490	794.291	20.00	0.5030	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,206.15490	916.891	20.00	0.4970	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			867.99840	1,166.551	18.99	0.6513	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			724.19840	512.751	18.99	0.3487	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			394.63560	551.227	21.17	0.3766	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			1,800.83560	1,447.427	21.17	0.6234	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			328.35020	460.399	22.01	0.3155	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,247.05020	1,867.999	22.01	0.6845	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,219.72950	4,729.303	21.62	0.9917	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			8.42950	6.903	21.62	0.0083	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,567.65460	3,049.899	17.18	0.9650	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			56.35460	27.499	17.18	0.0350	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			366.89090	509.716	21.64	0.3438	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,055.59090	1,687.316	21.64	0.6562	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			392.32420	537.773	21.60	0.3496	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,087.52420	1,720.373	21.60	0.6504	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			381.60010	524.237	21.70	0.3422	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,136.80010	1,766.837	21.70	0.6578	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,601.68070	3,084.088	16.68	0.9660	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			56.88070	26.688	16.68	0.0340	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,423.34360	2,896.709	16.92	0.9531	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			78.54360	39.309	16.92	0.0469	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			484.85410	658.711	20.93	0.4108	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,733.85410	1,394.911	20.93	0.5892	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,360.97320	2,829.959	17.00	0.9467	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			89.97320	46.159	17.00	0.0533	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,612.07460	3,094.233	16.64	0.9656	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			58.07460	27.233	16.64	0.0344	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			391.25370	535.488	21.70	0.3454	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,137.25370	1,768.488	21.70	0.6546	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,477.65060	1,875.572	18.36	0.8059	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			361.45060	245.872	18.36	0.1941	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			271.06250	376.422	22.95	0.2531	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,914.86250	2,506.721	22.95	0.7469	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,821.24250	3,313.902	16.23	0.9762	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			38.94250	17.802	16.23	0.0238	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,811.99210	3,304.303	16.24	0.9757	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			39.69210	18.203	16.24	0.0243	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,802.75260	3,294.712	16.26	0.9753	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			40.45260	18.612	16.26	0.0247	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			823.78430	1,088.515	19.46	0.5844	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,008.98430	759.715	19.46	0.4156	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	16.86	Call			630.64850	844.583	20.26	0.4862	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,405.84850	1,105.783	20.26	0.5138	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,815.65020	3,307.825	16.19	0.9749	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			40.85020	19.025	16.19	0.0251	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,824.29070	2,245.388	17.77	0.8695	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			239.49070	146.588	17.77	0.1305	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			209.32760	283.002	23.99	0.1937	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,674.52760	3,234.202	23.99	0.8063	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			790.77790	1,047.146	19.58	0.5688	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,065.97790	808.346	19.58	0.4312	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			738.73320	981.466	19.77	0.5433	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,163.93320	892.666	19.77	0.4567	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,824.87700	3,317.409	16.17	0.9754	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			40.07700	18.609	16.17	0.0246	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			478.30180	643.836	21.18	0.3928	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,893.50180	1,545.036	21.18	0.6072	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			439.84500	593.210	21.48	0.3671	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,055.04500	1,694.410	21.48	0.6329	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,880.46990	3,376.809	16.37	0.9764	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			35.66990	18.009	16.37	0.0236	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,834.11500	3,327.306	16.21	0.9756	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			39.31500	18.506	16.21	0.0244	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			371.75950	506.564	22.31	0.3136	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,508.75950	2,127.964	22.31	0.6864	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			348.16010	475.635	22.52	0.2973	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,645.16010	2,257.035	22.52	0.7027	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,323.47300	4,838.135	20.91	0.9896	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			10.47300	9.535	20.91	0.0104	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,673.86150	3,161.174	16.59	0.9617	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			60.86150	32.574	16.59	0.0383	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,777.73040	3,264.559	16.78	0.9545	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			76.93040	43.359	16.78	0.0455	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			370.97070	496.862	22.84	0.2895	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,940.17070	2,545.662	22.84	0.7105	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			360.40330	482.957	22.93	0.2825	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,009.60330	2,611.757	22.93	0.7175	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,415.17440	4,932.863	20.38	0.9880	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			14.37440	11.663	20.38	0.0120	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,521.67180	5,043.303	19.61	0.9873	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			17.37180	12.903	19.61	0.0127	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,895.84930	3,385.070	16.84	0.9483	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			91.54930	54.670	16.84	0.0517	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			371.91870	489.184	23.43	0.2667	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,467.61870	3,058.784	23.43	0.7333	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,751.73330	4,271.736	18.02	0.9733	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			37.23330	28.336	18.02	0.0267	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,742.03610	4,261.985	18.01	0.9731	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			37.53610	28.584	18.01	0.0269	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,732.34240	4,252.235	17.99	0.9729	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			37.84240	28.835	17.99	0.0271	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			3,096.72260	3,593.469	16.30	0.9578	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			76.52260	43.569	16.30	0.0422	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			2,094.25790	2,515.707	18.14	0.8386	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			354.05790	245.807	18.14	0.1614	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,140.90540	3,639.814	16.23	0.9608	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			62.07180	37.863	16.40	0.0371	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,205.67230	4,765.277	26.49	0.8115	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			141.12330	208.378	27.03	0.1174	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,780.92330	6,318.478	27.03	0.8826	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,588.13360	5,114.611	19.40	0.9862	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			17.93360	14.711	19.40	0.0138	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,212.27180	3,717.763	16.40	0.9629	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,847.63220	4,391.688	25.78	0.7967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			309.22090	384.613	25.96	0.1994	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,939.02090	4,484.713	25.96	0.8006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,149.78010	3,649.552	16.25	0.9610	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			69.58010	39.652	16.25	0.0390	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			275.87230	365.177	26.49	0.1885	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,283.88640	3,839.607	24.71	0.7705	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			350.06890	434.205	24.81	0.2266	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,339.86890	3,894.305	24.81	0.7734	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			27.41450	45.699	27.03	0.0318	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,597.21450	10,085.798	27.03	0.9682	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			317.83220	391.588	25.78	0.2033	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			3,959.33670	3,523.142	24.08	0.7526	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			369.66800	460.049	24.31	0.2405	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,079.46800	3,640.149	24.31	0.7595	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			282.26640	368.895	26.38	0.1906	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,152.06640	4,708.995	26.38	0.8094	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			354.08640	439.507	24.71	0.2295	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,729.82830	3,305.385	23.75	0.7372	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			395.76010	498.331	23.81	0.2596	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,775.56010	3,348.431	23.81	0.7404	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			323.30600	398.836	25.60	0.2073	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,753.10600	4,298.936	25.60	0.7927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			379.53670	473.042	24.08	0.2474	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,107.47470	2,717.546	22.88	0.6863	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			456.98980	590.903	23.07	0.3019	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,236.78980	2,841.003	23.07	0.6981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			363.84300	452.373	24.46	0.2364	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,153.64300	3,712.473	24.46	0.7636	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			400.02830	505.284	23.75	0.2628	0.00	0	1,365

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	18.45	Put			2,644.58910	2,278.573	22.20	0.6387	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			493.63250	637.873	22.75	0.3226	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,013.43250	2,627.973	22.75	0.6774	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			390.75610	490.147	23.88	0.2557	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,830.55610	3,400.247	23.88	0.7443	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			477.67470	617.446	22.88	0.3137	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,040.51820	1,712.986	21.24	0.5609	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			638.99920	821.644	21.72	0.3994	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,328.79920	1,981.744	21.72	0.6006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			443.84900	574.013	23.19	0.2943	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,323.64900	2,924.113	23.19	0.7057	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			564.78910	728.473	22.20	0.3613	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,375.58540	1,110.817	20.12	0.4462	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			961.95650	1,221.982	20.20	0.5445	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,421.75650	1,152.082	20.20	0.4555	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			480.52590	621.095	22.86	0.3153	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,090.32590	2,701.195	22.86	0.6847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			720.71820	922.886	21.24	0.4391	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,191.19810	947.391	19.78	0.4069	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,068.61260	1,350.091	19.85	0.5848	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,228.41260	980.191	19.85	0.4152	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			571.88830	737.470	22.16	0.3651	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,611.68830	2,247.570	22.16	0.6349	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			985.78540	1,250.717	20.12	0.5538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			918.65540	709.791	19.23	0.3411	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,200.67220	1,506.530	19.46	0.6307	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,030.47220	806.630	19.46	0.3693	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			764.64590	977.369	21.01	0.4597	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,904.44590	1,587.469	21.01	0.5403	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,091.39810	1,377.291	19.78	0.5931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			667.14560	505.904	18.83	0.2718	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,500.05230	1,860.630	18.86	0.7189	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			699.85230	530.730	18.86	0.2811	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,010.24670	1,280.151	20.04	0.5631	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,330.04670	1,070.251	20.04	0.4369	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,288.85540	1,609.691	19.23	0.6589	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			540.40940	407.867	18.71	0.2327	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,704.33080	2,100.820	18.71	0.7660	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			544.13080	410.920	18.71	0.2340	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,118.62670	1,409.718	19.70	0.6027	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,148.42670	909.818	19.70	0.3973	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,537.34560	1,905.804	18.83	0.7282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			439.28060	324.067	18.55	0.1967	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,852.67780	2,264.347	18.62	0.7945	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			462.47780	344.447	18.62	0.2055	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,383.32000	1,719.398	19.00	0.6873	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			813.12000	619.498	19.00	0.3127	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,710.60940	2,107.767	18.71	0.7673	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			96.03280	56.099	16.51	0.0518	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			2,188.69120	2,613.924	17.96	0.8541	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			318.49120	214.024	17.96	0.1459	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,592.08270	1,971.625	18.79	0.7414	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			621.88270	471.725	18.79	0.2586	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,899.48060	2,313.967	18.55	0.8033	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			70.70540	39.914	16.23	0.0392	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,132.04200	3,630.515	16.24	0.9602	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			71.84200	40.615	16.24	0.0398	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,839.45170	2,249.821	18.63	0.7921	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			469.25170	349.921	18.63	0.2079	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,966.23280	3,455.999	16.51	0.9482	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,722.11070	2,099.372	19.03	0.7117	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			821.01070	651.772	19.03	0.2883	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			805.97610	1,006.836	21.92	0.4169	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			2,594.87610	2,249.236	21.92	0.5831	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,938.67290	2,335.005	18.70	0.7568	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			657.57290	507.405	18.70	0.2432	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,743.93690	2,123.495	19.00	0.7165	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			802.83690	635.895	19.00	0.2835	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			433.14780	524.550	25.60	0.2313	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,212.04780	4,756.950	25.60	0.7687	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,282.39910	1,576.453	19.98	0.5906	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,391.29910	1,138.853	19.98	0.4094	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,192.72590	1,472.966	20.28	0.5617	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,551.62590	1,285.366	20.28	0.4383	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,944.65240	2,341.371	18.69	0.7580	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			653.55240	503.771	18.69	0.2420	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			696.15840	873.570	22.59	0.3698	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,055.05840	2,685.970	22.59	0.6302	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			633.82910	796.039	23.01	0.3415	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,372.72910	2,988.438	23.01	0.6585	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			2,017.51430	2,418.935	18.55	0.7722	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			606.41430	461.335	18.55	0.2278	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,950.64050	2,347.752	18.68	0.7592	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			649.54050	500.152	18.68	0.2408	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,191.81530	2,568.187	19.34	0.7389	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			825.81530	670.487	19.34	0.2611	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,186.15410	2,562.040	19.34	0.7378	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			830.15410	674.340	19.34	0.2622	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,180.51230	2,555.899	19.35	0.7368	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			834.51230	678.199	19.35	0.2632	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,660.10910	1,932.284	21.17	0.5723	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			1,938.40910	1,694.684	21.17	0.4277	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	18/09/2017	Foreign Exchange Option	17.38	Call			1,656.53880	1,928.474	21.18	0.5715	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			1,944.83880	1,700.874	21.18	0.4285	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,652.96880	1,924.674	21.19	0.5706	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			1,951.26880	1,707.074	21.19	0.4294	0.00	0	0
Total \$ / R Option												32,582,825.36	57,800	1,558,882
Total \$ / R												1,382,340,947.46	140,561	2,651,239
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			16.28700		15.78570			0.0000	488,610.00	30	984
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.59880		16.08480			0.0000	746,946.00	45	107
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.89990		16.37020			0.0000	253,498.50	15	10
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			17.18760		16.64110			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,489,054.50	90	1,101
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			237,233.48720	286,167.193	19.97	0.9766	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			2,663.48720	1,467.193	19.97	0.0234	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			236,273.36080	285,191.173	19.95	0.9762	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			2,703.36080	1,491.173	19.95	0.0238	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			235,313.70250	284,215.504	19.94	0.9759	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			2,743.70250	1,515.505	19.94	0.0241	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			38,168.61340	26,213.786	18.38	0.2008	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			146,985.74390	186,351.584	18.39	0.7977	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			38,505.74390	26,471.584	18.39	0.2023	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			146,324.40430	185,611.104	18.40	0.7962	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			38,844.40430	26,731.104	18.40	0.2038	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			147,648.61340	187,093.786	18.38	0.7992	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			184,843.28490	225,053.394	18.47	0.7949	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			46,823.28490	34,063.394	18.47	0.2051	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			184,187.16590	224,356.488	18.48	0.7936	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			47,167.16590	34,366.488	18.48	0.2064	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			183,533.10680	223,661.251	18.49	0.7923	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			47,513.10680	34,671.251	18.49	0.2077	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			155,162.58970	128,536.645	20.28	0.4383	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			118,928.56720	146,899.066	20.30	0.5606	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			155,818.56720	129,139.066	20.30	0.4394	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			119,617.07640	147,696.132	20.27	0.5629	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			154,507.07640	127,936.132	20.27	0.4371	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			119,272.58970	147,296.645	20.28	0.5617	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,489,054.50	90	1,101
£ / R	On	15/04/2016	Foreign Exchange Future			22.78350		22.36580			0.0000	0.00	0	121
£ / R	On	28/04/2016	Foreign Exchange Future			22.84940		22.42330			0.0000	0.00	0	157
£ / R	On	13/06/2016	Foreign Exchange Future			23.06860		22.62410			0.0000	33,334,127.00	1,445	56,811
£ / R	On	08/09/2016	Foreign Exchange Future			23.47850		23.02080			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/09/2016	Foreign Exchange Future			23.53070		23.07160			0.0000	329,429.80	14	1,667
£ / R	On	19/12/2016	Foreign Exchange Future			23.98330		23.50470			0.0000	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Future			24.42330		23.92450			0.0000	0.00	0	0
Total £ / R Future												33,663,556.80	1,459	58,756
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			96.81960	183.576	24.37	0.2079	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			1,931.01960	1,600.076	24.37	0.7921	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Call			874.70850	1,185.357	22.79	0.6898	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Put			491.40850	375.957	22.79	0.3102	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,339.85950	2,754.690	22.35	0.8694	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			205.75950	176.090	22.35	0.1306	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,331.70270	2,746.027	22.34	0.8686	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			207.60270	177.427	22.34	0.1314	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,323.56110	2,737.372	22.33	0.8677	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			209.46110	178.772	22.33	0.1323	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			416.24070	584.491	23.28	0.3475	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			2,092.14070	1,815.891	23.28	0.6525	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			124.40720	196.016	24.72	0.1427	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			4,000.30720	3,627.416	24.72	0.8573	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,387.35010	3,087.627	23.92	0.6895	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,005.68600	883.388	22.28	0.3358	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,771.06840	2,105.768	22.28	0.6631	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,010.26840	887.268	22.28	0.3369	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,765.66280	2,099.654	22.28	0.6621	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,014.86280	891.154	22.28	0.3379	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			558.15010	716.127	23.92	0.3105	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,428.34100	2,814.233	22.40	0.7681	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			607.54100	535.733	22.40	0.2319	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,776.48600	2,111.888	22.28	0.6642	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,466.55050	1,770.370	22.39	0.5880	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,394.95050	1,239.670	22.39	0.4120	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,461.98500	1,765.341	22.40	0.5869	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,400.38500	1,244.641	22.40	0.4131	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,471.12720	1,775.418	22.39	0.5890	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,389.52720	1,234.718	22.39	0.4110	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,427.30580	1,279.190	21.05	0.3756	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,166.33780	3,855.672	23.11	0.6824	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,109.74290	2,459.620	20.92	0.6587	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,235.04290	1,106.320	20.92	0.3413	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,104.61500	2,453.807	20.92	0.6578	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,239.91500	1,110.507	20.92	0.3422	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,922.00580	2,252.490	21.05	0.6244	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,099.48970	2,447.996	20.92	0.6569	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,244.78970	1,114.696	20.92	0.3431	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			5,258.15680	5,724.678	21.83	0.9307	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			163.45680	151.378	21.83	0.0693	0.00	0	783

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	26.94	Call			731.03780	898.972	23.11	0.3176	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			2,002.64070	2,328.246	20.63	0.5943	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			1,828.14070	1,654.946	20.63	0.4057	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,998.43100	2,323.619	20.64	0.5936	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			1,833.93100	1,660.319	20.64	0.4064	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			2,006.86850	2,332.881	20.62	0.5951	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			1,822.36850	1,649.581	20.62	0.4049	0.00	0	0
Total £ / R Option												0.00	0	30,777
Total £ / R												33,663,556.80	1,459	89,533
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14455		0.13914			0.0000	0.00	0	5,827
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14785		0.14231			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.15114		0.14542			0.0000	0.00	0	4,521
Total ¥ / R Future												0.00	0	11,496
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			18.55560	6.167	17.34	0.0137	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,055.79280	1,511.118	16.88	0.9045	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			141.59280	56.218	16.88	0.0955	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,915.99930	3,455.545	18.97	0.9984	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			1.79930	0.645	18.97	0.0016	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,932.75560	2,461.067	17.34	0.9863	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,244.76430	3,792.408	18.32	0.9897	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			13.96430	7.108	18.32	0.0103	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,293.79860	2,817.104	17.32	0.9592	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			62.99860	31.804	17.32	0.0408	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,463.42850	1,914.925	17.13	0.8661	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			232.62850	129.625	17.13	0.1339	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00950	0.013	26.82	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,457.90950	25,885.913	26.82	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00590	0.008	26.82	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,457.90590	26,885.908	26.82	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00370	0.005	26.82	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,457.90370	27,885.905	26.82	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,496
€ / R	On	22/03/2016	Foreign Exchange Future			17.76340		17.24500			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.76730		17.25130			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.84990		17.33660			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.90270		17.38260			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			17.91160		17.39030			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			17.91610		17.39410			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			18.02890		17.49470			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			18.03700		17.50240			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Future			18.10590		17.56830			0.0000	55,494,583.50	3,065	84,893
€ / R	On	19/09/2016	Foreign Exchange Future			18.51840		17.96500			0.0000	0.00	0	7,698
€ / R	On	19/12/2016	Foreign Exchange Future			18.92550		18.35250			0.0000	56,776.50	3	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			19.32370		18.72880			0.0000	0.00	0	0
Total € / R Future												55,551,360.00	3,068	104,362
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			11.72750	54.941	26.25	0.1635	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			1,186.72750	711.541	26.25	0.8365	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			18.47870	72.691	25.51	0.1893	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			1,187.17870	725.391	25.51	0.8107	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			101.63060	217.047	22.38	0.3029	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,265.03060	867.147	22.38	0.6971	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			141.81020	271.513	21.93	0.3246	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,329.21020	938.813	21.93	0.6754	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			603.64430	949.611	20.28	0.7375	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			383.34430	208.011	20.28	0.2625	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			156.54410	291.875	21.88	0.3343	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,332.44410	945.775	21.88	0.6657	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			257.50420	415.020	21.45	0.3716	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,442.80420	1,066.120	21.45	0.6284	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			267.80270	427.218	21.45	0.3756	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,445.40270	1,070.218	21.45	0.6244	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,747.05330	2,229.104	20.09	0.9056	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			138.75330	83.204	20.09	0.0944	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			62.60200	37.129	21.06	0.0458	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,385.11820	3,917.160	23.09	0.9852	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,380.18070	2,892.584	21.07	0.9547	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			61.88070	36.684	21.07	0.0453	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			0.00000	569.276	20.15	0.4106	1,992,467.05	3,500	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			0.00000	251.798	22.78	0.2247	881,293.70	3,500	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			0.00000	1,995.898	22.78	0.7753	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,370.90200	2,883.029	21.06	0.9542	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			0.00000	1,654.650	19.64	0.8214	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			0.00000	178.750	19.64	0.1786	2,502,497.20	14,000	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			0.00000	885.176	20.15	0.5894	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			16.81820	11.260	23.09	0.0148	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,389.46800	2,902.143	21.09	0.9552	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			61.16800	36.243	21.09	0.0448	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			84.48700	42.199	17.89	0.0417	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,090.55950	3,601.242	17.89	0.9578	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			85.55950	42.841	17.89	0.0422	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,108.42650	3,619.965	17.88	0.9589	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			83.42650	41.565	17.88	0.0411	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,099.48700	3,610.599	17.89	0.9583	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,073.66310	2,658.724	22.34	0.6502	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,058.04750	2,474.819	19.25	0.7754	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	16.90	Put			605.54750	449.319	19.25	0.2246	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,000.87520	2,409.367	19.23	0.7660	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			638.37520	473.867	19.23	0.2340	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			464.79960	583.789	23.47	0.2713	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,988.32020	2,394.947	19.22	0.7639	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			645.82020	479.447	19.22	0.2361	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			626.16310	784.224	22.34	0.3498	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,012.29960	3,558.289	23.47	0.7287	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,397.98240	2,854.610	19.35	0.8241	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			445.48240	329.111	19.35	0.1759	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,994.59100	2,402.151	19.23	0.7650	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			642.09100	476.651	19.23	0.2350	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,513.33100	1,221.474	19.97	0.3968	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,540.08720	1,844.276	19.95	0.6053	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,501.28720	1,210.576	19.95	0.3947	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,536.12600	1,839.716	19.96	0.6042	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,507.32600	1,216.016	19.96	0.3958	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,532.13100	1,835.174	19.97	0.6032	0.00	0	0
Total € / R Option												5,376,257.95	21,000	37,746
Total € / R												60,927,617.95	24,068	142,108
AUS / R	On	13/06/2016	Foreign Exchange Future			12.09250		11.79660			0.0000	12,092,500.00	1,000	10,309
AUS / R	On	19/09/2016	Foreign Exchange Future			12.27400		11.97200			0.0000	6,947,084.00	566	559
AUS / R	On	19/12/2016	Foreign Exchange Future			12.45260		12.14200			0.0000	0.00	0	130
AUS / R	On	13/03/2017	Foreign Exchange Future			12.62770		12.30640			0.0000	0.00	0	4,156
Total AUS / R Future												19,039,584.00	1,566	15,154
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,729.93510	2,021.282	18.42	0.9791	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			13.33510	8.782	18.42	0.0209	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,720.18060	2,011.445	18.38	0.9788	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			13.58060	8.945	18.38	0.0212	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,710.43010	2,001.610	18.35	0.9784	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			13.83010	9.110	18.35	0.0216	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,840.59440	2,125.339	17.36	0.9402	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			58.59440	41.339	17.36	0.0598	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,831.51710	2,116.006	17.35	0.9393	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			59.51710	42.006	17.35	0.0607	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,822.45050	2,106.683	17.34	0.9385	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			60.45050	42.683	17.34	0.0615	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			171.30900	135.639	17.08	0.1350	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,649.87040	1,925.440	17.10	0.8674	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			167.87040	132.840	17.10	0.1326	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,641.58120	1,916.834	17.09	0.8662	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			169.58120	134.234	17.09	0.1338	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,633.30900	1,908.239	17.08	0.8650	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			596.13570	488.321	16.08	0.3338	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			957.31980	1,169.769	16.07	0.6643	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			600.91980	492.069	16.07	0.3357	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			952.13030	1,163.540	16.07	0.6624	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			605.73030	495.840	16.07	0.3376	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			962.53570	1,176.021	16.08	0.6662	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												19,039,584.00	1,566	15,154
CAD/ R	On	13/06/2016	Foreign Exchange Future			12.17070		11.88080			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.40880		12.11040			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,069.50080	1,337.262	16.55	0.9217	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			58.70080	36.562	16.55	0.0783	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,060.85710	1,327.880	16.52	0.9204	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			60.05710	37.179	16.52	0.0796	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,052.23700	1,318.508	16.48	0.9192	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			61.43700	37.808	16.48	0.0808	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			462.71010	601.006	16.54	0.5315	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			732.31010	572.206	16.54	0.4685	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			459.22470	596.540	16.55	0.5288	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			738.82470	577.740	16.55	0.4712	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			455.76430	592.097	16.56	0.5261	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			745.36430	583.297	16.56	0.4739	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Future			16.55670		16.05630			0.0000	0.00	0	6,657
CHF / R	On	19/09/2016	Foreign Exchange Future			16.95750		16.44110			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,657
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,753.35760	2,229.281	20.68	0.9218	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			87.05760	62.581	20.68	0.0782	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,744.19520	2,219.890	20.65	0.9211	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			87.89520	63.190	20.65	0.0789	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,735.04090	2,210.503	20.62	0.9203	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			88.74090	63.803	20.62	0.0797	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			884.40690	1,154.418	20.11	0.5870	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,043.30690	796.918	20.11	0.4130	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			880.55240	1,149.661	20.12	0.5853	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,049.45240	802.161	20.12	0.4147	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			876.71410	1,144.917	20.13	0.5837	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
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,055.61410	807.417	20.13	0.4163	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,657
CNH / R	On	13/06/2016	Foreign Exchange Future			2.48790		2.41600			0.0000	0.00	0	22,550
CNH / R	On	19/09/2016	Foreign Exchange Future			2.51930		2.44530			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	22,550
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,311.64660	2,941.091	21.25	0.8801	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			251.64660	162.091	21.25	0.1199	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,230.58600	2,854.103	21.18	0.8720	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			270.58600	175.103	21.18	0.1280	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,150.64460	2,767.961	21.11	0.8635	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			290.64460	188.961	21.11	0.1365	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,426.57550	1,108.973	20.10	0.3953	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1,335.83600	1,748.404	20.11	0.5937	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,482.83600	1,155.404	20.11	0.4063	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1,293.21810	1,695.963	20.12	0.5828	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,540.21810	1,202.963	20.12	0.4172	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1,379.57550	1,801.973	20.10	0.6047	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	22,550
DKK / R	On	13/06/2016	Foreign Exchange Future			2.43250		2.36030			0.0000	0.00	0	40
DKK / R	On	19/09/2016	Foreign Exchange Future			2.48890		2.41470			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	40
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,941.63420	3,626.740	23.08	0.9227	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			138.63420	101.740	23.08	0.0773	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,851.48780	3,534.402	22.96	0.9174	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			148.48780	109.401	22.96	0.0826	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,761.99470	3,442.568	22.84	0.9119	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			158.99470	117.568	22.84	0.0881	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,622.56560	2,066.062	21.80	0.6321	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,375.56560	1,077.062	21.80	0.3679	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,576.22810	2,009.868	21.80	0.6220	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,429.22810	1,120.868	21.80	0.3780	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,531.66470	1,957.352	21.85	0.6117	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,484.66470	1,168.352	21.85	0.3883	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	40

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 Future			2.10010		2.03590			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.14060		2.07460			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.17870		2.11090			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.21450		2.15000			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			449.72350	716.079	19.43	0.4802	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,290.72350	915.079	19.43	0.5198	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			422.80630	677.320	19.53	0.4613	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,363.80630	976.320	19.53	0.5387	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			397.41230	640.418	19.64	0.4427	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,438.41230	1,039.418	19.64	0.5573	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			953.11300	1,287.558	19.39	0.5553	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,407.11300	1,081.558	19.39	0.4447	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			916.91880	1,241.176	19.44	0.5419	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,470.91880	1,135.176	19.44	0.4581	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			881.99140	1,196.149	19.49	0.5287	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,535.99140	1,190.149	19.49	0.4713	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,390.71320	1,780.068	19.61	0.5968	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,481.71320	1,193.068	19.61	0.4032	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,350.33000	1,729.885	19.64	0.5861	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,541.33000	1,242.885	19.64	0.4139	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,311.04750	1,680.811	19.67	0.5754	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,602.04750	1,293.811	19.67	0.4246	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			100.12670	2,104.712	19.73	0.6073	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			0.12670	1,359.712	19.73	0.3927	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			21.11410	2,055.567	19.77	0.5981	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			21.11410	1,410.567	19.77	0.4019	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1.58410	2,007.401	19.81	0.5890	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			101.58410	1,462.401	19.81	0.4110	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			0.15780		0.15310			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15740		0.15240			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15690		0.15260			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			0.07240		0.07010			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06630		0.06390			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.06260		0.06050			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 NGN / R Future												0.00	0	0
Total NGN / R												0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.69420		10.50290			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.85330		10.65620			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			11.01140		10.80590			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,499.31580	1,689.623	16.55	0.9833	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			6.41580	5.423	16.55	0.0167	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,519.08280	1,709.417	16.64	0.9839	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			6.18280	5.217	16.64	0.0161	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,509.19810	1,699.519	16.59	0.9836	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			6.29810	5.319	16.59	0.0164	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,281.17640	1,457.661	15.91	0.8963	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			84.97640	64.361	15.91	0.1037	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,272.56250	1,448.818	15.90	0.8947	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			86.36250	65.518	15.90	0.1053	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,263.96720	1,439.992	15.89	0.8931	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			87.76720	66.692	15.89	0.1069	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			571.62950	689.272	15.89	0.5698	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			615.72950	527.872	15.89	0.4302	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			567.51370	684.346	15.89	0.5671	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			621.61370	532.947	15.89	0.4329	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			563.42470	679.452	15.90	0.5645	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			627.52470	538.052	15.90	0.4355	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			1.43200		1.40900			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.44850		1.42470			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.46180		1.43710			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.47000		1.43000			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			890.00000	1,120.000		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			790.00000	1,020.000		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			690.00000	920.000		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			47.00000	285.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			247.00000	485.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			147.00000	385.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			271.00000	518.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			171.00000	418.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			371.00000	618.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			100.00000	500.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00060	400.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			0.00060	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	300.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			100.00000	0.000		0.0000	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			1.11170		1.11290			0.0000	0.00	0	1,684
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.11560		1.11690			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.11990		1.12110			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	1,684
Total QUANTO € / \$												0.00	0	1,684
RAIN	On	13/06/2016	Foreign Exchange Future			28,411.24000		27,569.94000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			28,955.48000		28,093.66000			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			11.77560		11.44330			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.97790		11.63830			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,289.57020	1,610.543	18.52	0.9472	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			36.27020	24.943	18.52	0.0528	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,280.15750	1,600.944	18.48	0.9464	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			36.85750	25.344	18.48	0.0536	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,270.75520	1,591.351	18.44	0.9456	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			37.45520	25.751	18.44	0.0544	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			571.77680	771.394	17.03	0.6215	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			553.47680	413.494	17.03	0.3785	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			567.43790	765.934	17.04	0.6188	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
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			559.13790	418.034	17.04	0.3812	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			563.13090	760.506	17.04	0.6160	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			564.83090	422.606	17.04	0.3840	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.45870		5.34510			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.42580		5.30910			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			600.66850	710.094	17.67	0.9457	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			15.56850	11.394	17.67	0.0543	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			591.25080	700.470	17.58	0.9439	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			16.15080	11.770	17.58	0.0561	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			581.85510	690.859	17.49	0.9421	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			16.75510	12.159	17.49	0.0579	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			270.80470	345.220	16.20	0.6336	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			211.70470	169.420	16.20	0.3664	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			265.41600	339.265	16.19	0.6275	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			216.31600	173.465	16.19	0.3725	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			260.09430	333.372	16.19	0.6213	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			220.99430	177.572	16.19	0.3787	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			1.35020		1.29860			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.28010		1.23820			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 459 501 677.40	88,944	1,315,423
Total Options												37 959 083.31	78,800	1,627,405
Grand Total:												1,497,460,760.71	167,744	2,942,828