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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/03/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/03/2016 Foreign Exchange Future			15.25010		15.37170			0.0000	61,000,400.00	4,000	0
\$ / R On 22/03/2016 Foreign Exchange Future			15.27430		15.37170			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.27430		15.36300			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.28530		15.37610			0.0000	0.00	0	140
\$ / R On 31/03/2016 Foreign Exchange Future			15.28970		15.38050			0.0000	0.00	0	485
\$ / R On 01/04/2016 Foreign Exchange Future			15.29190		15.38380			0.0000	0.00	0	0
\$ / R On 04/04/2016 Foreign Exchange Future			15.30170		15.39380			0.0000	0.00	0	120
\$ / R On 05/04/2016 Foreign Exchange Future			15.30500		15.39710			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			15.30830		15.40040			0.0000	0.00	0	0
\$ / R On 07/04/2016 Foreign Exchange Future			15.31150		15.40370			0.0000	0.00	0	0
\$ / R On 11/04/2016 Foreign Exchange Future			15.32460		15.41700			0.0000	0.00	0	100
\$ / R On 14/04/2016 Foreign Exchange Future			15.33440		15.42700			0.0000	0.00	0	0
\$ / R On 15/04/2016 Foreign Exchange Future			15.33770		15.43030			0.0000	337,429.40	22	2,967
\$ / R On 18/04/2016 Foreign Exchange Future			15.34750		15.44030			0.0000	0.00	0	0
\$ / R On 20/04/2016 Foreign Exchange Future			15.35400		15.44690			0.0000	0.00	0	700
\$ / R On 25/04/2016 Foreign Exchange Future			15.37030		15.46250			0.0000	0.00	0	0
\$ / R On 26/04/2016 Foreign Exchange Future			15.37330		15.46550			0.0000	0.00	0	180
\$ / R On 28/04/2016 Foreign Exchange Future			15.37930		15.47150			0.0000	0.00	0	106
\$ / R On 29/04/2016 Foreign Exchange Future			15.38230		15.47450			0.0000	1,845,876.00	120	1,100
\$ / R On 04/05/2016 Foreign Exchange Future			15.39710		15.48950			0.0000	0.00	0	370
\$ / R On 10/05/2016 Foreign Exchange Future			15.41500		15.50740			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	13/05/2016	Foreign Exchange Future			15.42400		15.51640			0.0000	0.00	0	550
\$ / R	On	16/05/2016	Foreign Exchange Future			15.43290		15.52540			0.0000	0.00	0	100
\$ / R	On	17/05/2016	Foreign Exchange Future			15.43590		15.52840			0.0000	0.00	0	100
\$ / R	On	19/05/2016	Foreign Exchange Future			15.44180		15.53440			0.0000	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Future			15.44480		15.53730			0.0000	0.00	0	4,700
\$ / R	On	23/05/2016	Foreign Exchange Future			15.45370		15.54630			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			15.46560		15.55830			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.47750		15.57040			0.0000	0.00	0	1,338
\$ / R	On	06/06/2016	Foreign Exchange Future			15.49540		15.58840			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.50140		15.59440			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.50430		15.59740			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.51630		15.60940			0.0000	3,499,546,302.00	225,540	727,075
\$ / R	On	14/06/2016	Foreign Exchange Future			15.51920		16.29010			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			15.54910		15.64260			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.56120		15.65480			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			15.64640		15.74030			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.64940		15.74340			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.69510		15.78920			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.70720		15.80140			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.71330		15.80750			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.74070		15.83500			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.77410		15.86860			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.78020		15.87470			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.78330		15.87780			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.79540		15.89000			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.80150		15.89610			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.81370		15.90830			0.0000	35,090,600.30	2,219	162,491
\$ / R	On	28/09/2016	Foreign Exchange Future			15.84160		15.93640			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.92970		16.02480			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.03350		16.12890			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.08390		16.17940			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.09960		16.19520			0.0000	9,064,074.80	563	40,784
\$ / R	On	13/03/2017	Foreign Exchange Future			16.37170		16.46700			0.0000	25,212,418.00	1,540	3,786
\$ / R	On	19/06/2017	Foreign Exchange Future			16.61230		16.70580			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			16.82750		16.92020			0.0000	0.00	0	0
Total \$ / R Future												3,632,097,100.50	234,004	948,071
\$ / R	On	18/03/2016	Foreign Exchange Option	15.25	Call			155.31480	0.100	17.97	1.0000	0.00	0	0
\$ / R	On	18/03/2016	Foreign Exchange Option	15.25	Put			33.61480	0.000	17.97	0.0000	0.00	0	0
\$ / R	On	18/03/2016	Foreign Exchange Option	15.69	Call			12.20560	0.000	17.97	0.0000	0.00	0	0
\$ / R	On	18/03/2016	Foreign Exchange Option	15.69	Put			330.50560	439.900	17.97	1.0000	0.00	0	0
\$ / R	On	22/03/2016	Foreign Exchange Option	15.47	Call			111.50350	70.179	23.04	0.3030	0.00	0	2,500
\$ / R	On	22/03/2016	Foreign Exchange Option	15.47	Put			209.80350	265.879	23.04	0.6970	0.00	0	0
\$ / R	On	22/03/2016	Foreign Exchange Option	15.83	Call			32.51740	19.503	26.27	0.0993	0.00	0	5,000
\$ / R	On	22/03/2016	Foreign Exchange Option	15.83	Put			490.81740	575.203	26.27	0.9007	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	15.51	Call			108.48080	76.768	23.53	0.2939	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/03/2016	Foreign Exchange Option	15.51	Put			255.48080	312.468	23.53	0.7061	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,693.05230	1,604.417	30.18	0.9992	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			0.05230	0.117	30.18	0.0008	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			434.99500	363.672	24.06	0.7669	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			41.99500	59.372	24.06	0.2331	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			60.95450	48.929	23.75	0.1522	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			644.85450	723.629	23.75	0.8478	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,576.10000	3,485.300	32.20	1.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	32.20	0.0000	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,876.51540	1,786.820	28.82	0.9939	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			0.41540	1.520	28.82	0.0061	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			290.95920	248.111	21.76	0.5319	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			164.85920	212.811	21.76	0.4681	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			13.40010	9.681	25.74	0.0337	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			1,362.90010	1,449.981	25.74	0.9663	0.00	0	0
\$ / R	On	01/04/2016	Foreign Exchange Option	15.51	Call			205.10620	174.926	22.45	0.3820	0.00	0	0
\$ / R	On	01/04/2016	Foreign Exchange Option	15.51	Put			331.30620	393.026	22.45	0.6180	0.00	0	21,400
\$ / R	On	01/04/2016	Foreign Exchange Option	15.60	Call			173.18960	146.820	22.68	0.3348	0.00	0	21,400
\$ / R	On	01/04/2016	Foreign Exchange Option	15.60	Put			389.38960	454.921	22.68	0.6652	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	41.82	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			100,796.20000	100,888.300	41.82	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			127.87230	108.628	22.70	0.2439	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			600.77230	673.628	22.70	0.7561	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			17.73570	14.005	23.92	0.0430	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			1,410.63570	1,499.005	23.92	0.9570	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			101.02080	85.428	23.14	0.1954	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			740.62080	817.128	23.14	0.8046	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	15.38	Call			312.96610	275.096	21.50	0.4747	0.00	0	2,500
\$ / R	On	07/04/2016	Foreign Exchange Option	15.38	Put			289.26610	343.596	21.50	0.5253	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			76.85980	63.956	23.44	0.1505	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			903.15980	982.456	23.44	0.8495	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			143.06800	123.913	22.54	0.2433	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			706.06800	779.313	22.54	0.7567	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Call			328.99590	293.932	21.40	0.4514	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Put			371.99590	429.532	21.40	0.5486	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Call			145.02950	126.792	22.85	0.2313	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Put			814.72950	889.092	22.85	0.7687	0.00	0	15,000
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			193.93100	171.002	22.37	0.2946	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			653.63100	723.301	22.37	0.7054	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			378.60950	340.436	21.00	0.4815	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			358.30950	412.936	21.00	0.5185	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			39.59510	33.230	24.47	0.0705	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,689.29510	1,775.730	24.47	0.9295	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,480.44260	1,393.380	19.24	0.9559	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			10.14260	15.880	19.24	0.0441	0.00	0	17,896
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			77.24470	66.951	23.84	0.1261	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put		1,340.34470	1,422.951	23.84	0.8739	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call		84.74390	74.412	23.82	0.1300	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put		1,432.24390	1,514.112	23.82	0.8700	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call		336.54770	305.813	21.46	0.4097	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put		531.04770	592.513	21.46	0.5903	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call		164.98240	147.177	22.78	0.2294	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put		989.48240	1,063.877	22.78	0.7706	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call		102.62230	90.699	23.60	0.1522	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put		1,327.12230	1,407.399	23.60	0.8478	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call		3,665.91830	3,573.835	27.37	0.9987	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put		0.41830	0.535	27.37	0.0013	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call		1,973.69630	1,884.008	20.86	0.9738	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put		8.19630	10.708	20.86	0.0262	0.00	0	150
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call		307.54380	279.687	21.71	0.3756	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put		616.04380	680.386	21.71	0.6244	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call		193.25090	173.983	22.65	0.2547	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put		948.75090	1,021.683	22.65	0.7453	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call		132.75280	119.486	23.42	0.1776	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put		1,343.25280	1,422.386	23.42	0.8224	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call		1,296.50240	1,224.765	19.72	0.8544	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put		69.10240	89.765	19.72	0.1456	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call		480.96840	446.598	20.96	0.4853	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put		483.56840	541.598	20.96	0.5147	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call		330.11600	305.200	21.94	0.3560	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put		793.71600	861.201	21.94	0.6440	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call		340.64690	315.661	21.83	0.3594	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put		805.24690	872.761	21.83	0.6406	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call		149.15020	136.468	23.73	0.1776	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put		1,570.75020	1,650.568	23.73	0.8224	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call		456.69590	426.688	21.34	0.4425	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put		622.29590	684.888	21.34	0.5575	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call		554.89310	519.113	20.94	0.5069	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put		497.59310	554.313	20.94	0.4931	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call		627.19180	587.829	20.66	0.5450	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put		440.89180	494.129	20.66	0.4550	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call		228.15550	211.283	23.17	0.2401	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		1,369.85550	1,445.683	23.17	0.7599	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		3,760.53030	3,668.469	24.65	0.9948	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		2.23030	2.869	24.65	0.0052	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		2,087.17620	2,002.099	20.46	0.9408	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		28.87620	36.499	20.46	0.0592	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		358.21350	333.745	22.08	0.3495	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		929.91350	998.145	22.08	0.6505	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call		986.67290	933.064	19.93	0.7015	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put		236.27290	275.563	19.93	0.2985	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		3,393.03490	3,300.984	22.40	0.9902	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			4.63490	5.584	22.40	0.0098	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			659.54200	620.334	20.68	0.5314	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			521.14200	574.934	20.68	0.4686	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,184.51380	1,123.659	19.75	0.7539	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			190.11380	222.259	19.75	0.2461	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			531.29640	499.890	21.29	0.4498	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			716.89640	778.490	21.29	0.5502	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,334.32440	2,247.467	20.34	0.9492	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			26.92440	33.167	20.34	0.0508	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,324.76520	2,237.995	20.32	0.9485	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			27.36520	33.695	20.32	0.0515	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,315.21240	2,228.530	20.31	0.9478	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			27.81240	34.230	20.31	0.0522	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			173.78630	203.667	19.66	0.2255	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			1,107.73300	1,050.330	19.75	0.7192	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			238.33300	274.030	19.75	0.2808	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			939.65300	889.835	20.08	0.6533	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			330.25300	373.535	20.08	0.3467	0.00	0	16,340
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			0.00000	1,011.437	19.82	0.7043	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			0.00000	295.137	19.82	0.2957	7,821,119.90	26,500	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,033.45000	979.986	19.89	0.6917	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			274.05000	313.686	19.89	0.3083	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			501.03490	471.367	21.48	0.4214	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			821.63490	885.067	21.48	0.5786	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			964.03770	913.260	20.03	0.6636	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			314.63770	356.960	20.03	0.3364	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			957.90010	907.361	20.04	0.6610	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			318.50010	361.061	20.04	0.3390	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			445.60410	418.483	21.78	0.3844	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			936.20410	1,002.183	21.78	0.6156	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			0.00000	753.505	20.41	0.5885	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			0.00000	487.205	20.41	0.4115	925,689.31	1,900	1,900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			511.47590	481.334	21.43	0.4281	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			802.07590	865.034	21.43	0.5719	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			407.28250	381.932	22.01	0.3576	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,027.88250	1,095.632	22.01	0.6424	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			477.45070	448.866	21.61	0.4058	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			868.05070	932.566	21.61	0.5942	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			461.26190	433.419	21.70	0.3950	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			901.86190	967.119	21.70	0.6050	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			338.01320	316.403	22.51	0.3070	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,228.61320	1,300.104	22.51	0.6930	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			424.55030	398.399	21.91	0.3698	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			985.15030	1,052.099	21.91	0.6302	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			415.82960	390.082	21.96	0.3637	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,006.42960	1,073.782	21.96	0.6363	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		309.20080	289.144	22.75	0.2849	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		1,329.80080	1,402.844	22.75	0.7151	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call		398.90890	373.947	22.06	0.3517	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put		1,049.50890	1,117.647	22.06	0.6483	0.00	0	15,300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call		377.41050	353.591	22.21	0.3362	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put		1,108.01050	1,177.291	22.21	0.6638	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call		253.79840	236.767	23.30	0.2405	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put		1,564.39840	1,640.467	23.30	0.7595	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		331.12630	309.886	22.56	0.3017	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,251.72630	1,323.586	22.56	0.6983	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call		326.61650	305.620	22.60	0.2983	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put		1,267.21650	1,339.320	22.60	0.7017	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		240.44590	224.152	23.45	0.2295	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put		1,631.04590	1,707.852	23.45	0.7705	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call		305.00020	285.169	22.79	0.2816	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put		1,345.60020	1,418.869	22.79	0.7184	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		273.46580	255.356	23.09	0.2565	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		1,474.06580	1,549.056	23.09	0.7435	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call		226.32090	210.592	23.61	0.2175	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put		1,706.92090	1,784.291	23.61	0.7825	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		252.08830	235.150	23.32	0.2391	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		1,572.68830	1,648.850	23.32	0.7609	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call		248.70010	231.950	23.35	0.2363	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		1,589.30010	1,665.650	23.35	0.7637	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		116.07500	106.690	25.20	0.1197	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		2,576.67500	2,660.390	25.20	0.8803	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call		232.48570	216.633	23.54	0.2228	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put		1,673.08570	1,750.333	23.54	0.7772	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		230.92710	215.106	23.56	0.2215	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,681.52710	1,758.806	23.56	0.7785	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		82.19020	75.027	26.07	0.0868	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		3,072.79020	3,158.727	26.07	0.9132	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		140.04700	129.151	24.75	0.1420	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		2,320.64700	2,402.851	24.75	0.8580	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		121.61370	111.875	25.09	0.1249	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		2,512.21370	2,595.575	25.09	0.8751	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call		67.37730	62.602	27.17	0.0720	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put		3,457.97730	3,546.302	27.17	0.9280	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call		110.08300	101.082	25.33	0.1140	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put		2,650.68300	2,734.782	25.33	0.8860	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		108.63950	99.731	25.37	0.1126	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		2,669.23950	2,753.431	25.37	0.8874	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		3,454.48750	3,362.231	22.01	0.9899	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		5.08750	5.931	22.01	0.0101	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		2,714.26060	2,625.012	20.56	0.9701	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		14.86060	18.712	20.56	0.0299	0.00	0	6,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,626.76910	2,538.093	20.47	0.9657	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			17.36910	21.793	20.47	0.0343	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,338.04540	2,251.800	20.15	0.9469	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			28.64540	35.500	20.15	0.0531	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,120.60040	2,036.853	19.91	0.9276	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			41.20040	50.553	19.91	0.0724	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,433.72640	2,346.574	20.26	0.9539	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			24.32640	30.274	20.26	0.0461	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,347.58540	2,261.244	20.16	0.9477	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			28.18540	34.944	20.16	0.0523	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,480.31660	1,411.311	19.57	0.8260	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			120.91660	145.011	19.57	0.1740	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,328.51190	2,242.362	20.14	0.9462	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			29.11190	36.062	20.14	0.0538	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,148.73170	2,064.623	19.94	0.9304	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			39.33170	48.323	19.94	0.0696	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			1,100.73340	1,043.584	19.76	0.7168	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			241.33340	277.284	19.76	0.2832	0.00	0	47,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,691.53360	1,616.077	19.48	0.8705	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			82.13360	99.777	19.48	0.1295	0.00	0	2,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,521.35830	1,451.246	19.56	0.8355	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			111.95830	134.946	19.56	0.1645	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			982.62700	931.121	19.99	0.6713	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			303.22700	344.821	19.99	0.3287	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,283.18630	1,219.967	19.66	0.7745	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			784.42060	426.353	21.77	0.3880	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			584.32060	997.153	21.77	0.6120	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			897.17110	851.865	20.31	0.6130	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			424.57110	472.765	20.31	0.3870	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			352.51040	331.180	22.70	0.3023	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,349.91040	1,422.080	22.70	0.6977	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			371.85640	349.780	22.58	0.3114	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,337.05640	1,408.580	22.58	0.6886	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			287.24070	269.883	23.34	0.2502	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,672.44070	1,748.683	23.34	0.7498	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,859.58470	3,766.661	22.50	0.9915	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			4.78470	5.461	22.50	0.0085	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,202.81620	2,119.892	19.61	0.9226	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			48.01620	58.692	19.61	0.0774	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			211.13550	197.959	24.68	0.1713	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,660.83550	2,741.559	24.68	0.8287	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			485.87310	460.349	22.26	0.3524	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,345.57310	1,413.949	22.26	0.6476	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,305.71220	2,225.553	19.04	0.9119	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			62.31220	76.153	19.04	0.0881	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			371.94970	352.222	23.18	0.2804	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	27/07/2016	Foreign Exchange Option	17.13	Put			1,758.54970	1,832.822	23.18	0.7196	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			315.59630	296.858	23.65	0.2426	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,022.19630	2,097.458	23.65	0.7574	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,950.40130	3,857.259	21.19	0.9889	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			7.00130	7.859	21.19	0.0111	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			942.33030	898.031	20.52	0.5601	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			673.13030	722.931	20.52	0.4399	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,103.88570	3,028.215	19.81	0.9602	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			14.68570	33.115	19.81	0.0398	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			558.80510	531.115	22.10	0.3731	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,367.40510	1,433.915	22.10	0.6269	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			393.59980	371.774	23.34	0.2750	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			1,976.09980	2,048.474	23.34	0.7250	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			826.98800	788.772	20.96	0.5033	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			859.48800	915.472	20.96	0.4967	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			329.80360	312.136	24.01	0.2306	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,424.80360	2,501.436	24.01	0.7694	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,045.00700	3,951.481	20.32	0.9862	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			10.00700	10.781	20.32	0.0138	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,413.38590	2,331.407	18.51	0.9050	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			78.38590	90.707	18.51	0.0950	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			366.53260	347.058	23.71	0.2526	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,231.53260	2,306.358	23.71	0.7474	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			391.01940	371.112	23.62	0.2600	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,262.41940	2,337.011	23.62	0.7400	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			380.82550	361.407	23.70	0.2542	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,312.22550	2,387.306	23.70	0.7458	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,452.89340	2,370.684	18.40	0.9024	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			84.29340	96.584	18.40	0.0976	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,281.82100	2,202.613	18.64	0.8781	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			113.22100	128.513	18.64	0.1219	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			480.79960	457.927	23.02	0.3089	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,906.09960	1,977.727	23.02	0.6911	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,223.21960	2,145.316	18.75	0.8669	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			128.51960	145.116	18.75	0.1331	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,464.19730	2,382.275	18.42	0.9013	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			86.39730	98.975	18.42	0.0987	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			390.53850	370.667	23.69	0.2575	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,312.73850	2,387.367	23.69	0.7425	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			274.88620	261.100	24.83	0.1876	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,094.88620	3,175.700	24.83	0.8124	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,391.29730	1,332.307	19.65	0.6803	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			451.29730	486.907	19.65	0.3197	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,671.79590	2,587.232	18.20	0.9214	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			65.69590	75.732	18.20	0.0786	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,662.85210	2,578.418	18.21	0.9204	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			66.75210	76.918	18.21	0.0796	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,653.92250	2,569.617	18.22	0.9195	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			67.82250	78.117	18.22	0.0805	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,716.30590	1,649.459	19.38	0.7573	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			308.00590	335.759	19.38	0.2427	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			767.09240	732.980	21.52	0.4423	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,218.79240	1,279.280	21.52	0.5577	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,666.86950	2,583.401	18.18	0.9187	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			68.56950	79.701	18.18	0.0813	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			2,330.37200	2,252.342	18.63	0.8745	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			122.07200	138.642	18.63	0.1255	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			619.16550	591.282	22.25	0.3725	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,570.86550	1,637.582	22.25	0.6275	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,578.19920	1,514.647	19.49	0.7243	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			369.89920	400.947	19.49	0.2757	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			797.65350	762.407	21.39	0.4559	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,159.35350	1,218.707	21.39	0.5441	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			219.23630	211.982	26.34	0.1498	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,860.93630	3,948.282	26.34	0.8502	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			718.82890	686.525	21.73	0.4203	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,320.52890	1,382.825	21.73	0.5797	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			673.75200	643.504	21.95	0.3991	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,425.45200	1,489.804	21.95	0.6009	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,675.77870	2,592.186	18.16	0.9197	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			67.47870	78.486	18.16	0.0803	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			475.98270	452.957	23.21	0.2979	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,067.68270	2,139.257	23.21	0.7021	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			437.37100	416.181	23.47	0.2773	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,229.07100	2,302.481	23.47	0.7227	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,729.50890	2,645.179	18.09	0.9255	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			61.20890	71.479	18.09	0.0745	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,684.70240	2,600.985	18.15	0.9207	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			66.40240	77.285	18.15	0.0793	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			373.76010	356.085	24.14	0.2369	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,687.36010	2,764.485	24.14	0.7631	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			350.89980	334.400	24.34	0.2242	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,824.49980	2,902.800	24.34	0.7758	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,151.22360	4,057.624	20.00	0.9818	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			14.82360	16.024	20.00	0.0182	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,535.70870	2,454.128	18.44	0.8956	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			99.30870	112.528	18.44	0.1044	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,639.79790	2,559.519	18.41	0.8896	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			114.99790	129.819	18.41	0.1104	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			375.62210	359.548	24.58	0.2236	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,120.82210	3,199.848	24.58	0.7764	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			365.40870	349.739	24.68	0.2181	0.00	0	150

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,190.60870	3,270.039	24.68	0.7819	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		4,242.43260	4,149.309	19.60	0.9793	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		17.63260	19.609	19.60	0.0207	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		4,349.42570	4,256.411	19.09	0.9773	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		20.52570	22.911	19.09	0.0227	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		2,759.43500	2,680.662	18.31	0.8850	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		130.53500	147.162	18.31	0.1150	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		379.00290	368.436	25.20	0.2120	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		3,650.10290	3,734.936	25.20	0.7880	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		3,587.54960	3,498.189	17.80	0.9503	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		48.14960	54.289	17.80	0.0497	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		3,577.98840	3,488.687	17.79	0.9499	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		48.58840	54.787	17.79	0.0501	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		3,568.42930	3,479.189	17.77	0.9494	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		49.02930	55.289	17.77	0.0506	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		3,001.13720	2,920.866	17.93	0.9037	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		105.93720	121.266	17.93	0.0963	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		2,992.60520	2,912.469	17.94	0.9028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		107.40520	122.869	17.94	0.0972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		2,958.61110	2,879.033	18.00	0.8988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		10,773.84530	10,867.956	27.49	0.9790	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		4,416.16000	4,323.256	18.65	0.9771	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		20.96000	23.656	18.65	0.0229	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		3,069.91520	2,988.555	17.82	0.9114	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		94.71520	108.955	17.82	0.0886	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		5,378.67040	5,462.559	27.49	0.8535	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		3,009.68550	2,929.275	17.92	0.9047	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		104.48550	119.675	17.92	0.0953	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		142.45720	135.929	27.49	0.0846	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		6,957.25720	7,046.329	27.49	0.9154	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		29.04530	27.556	27.49	0.0210	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		5,022.50230	5,104.765	27.49	0.8345	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		306.17970	293.266	27.49	0.1605	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		5,110.97970	5,193.666	27.49	0.8395	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		280.07010	268.126	27.49	0.1492	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		5,324.87010	5,408.526	27.49	0.8508	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		273.87040	262.159	27.49	0.1465	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		4,474.72870	4,561.927	27.02	0.8076	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		366.00550	357.741	27.13	0.1902	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		4,530.80550	4,618.141	27.13	0.8098	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		329.61990	315.848	27.49	0.1705	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		4,934.41990	5,016.248	27.49	0.8295	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		317.70230	304.365	27.49	0.1655	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		4,149.50380	4,235.824	26.37	0.7940	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		385.10860	376.171	26.62	0.2008	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		4,269.90860	4,356.571	26.62	0.7992	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			379.43790	370.702	26.76	0.1977	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,344.23790	4,431.102	26.76	0.8023	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			369.92870	361.527	27.02	0.1924	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,919.37640	4,004.987	25.91	0.7832	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			410.44160	400.604	26.00	0.2146	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,965.24160	4,051.004	26.00	0.7854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			405.58980	395.925	26.12	0.2119	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,020.38980	4,106.325	26.12	0.7881	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			394.70380	385.424	26.37	0.2060	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,289.38240	3,369.867	24.61	0.7476	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			465.85670	453.999	24.89	0.2440	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,420.65670	3,504.399	24.89	0.7560	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			455.67340	444.193	25.08	0.2387	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,510.47340	3,594.593	25.08	0.7613	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			414.57640	404.587	25.91	0.2168	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,823.36650	2,899.385	23.89	0.7096	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			500.01520	483.005	24.44	0.2592	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,194.81520	3,273.405	24.44	0.7408	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			487.34240	471.604	24.58	0.2536	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,272.14240	3,352.004	24.58	0.7464	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			484.58240	469.467	24.61	0.2524	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,212.35170	2,282.855	22.92	0.6454	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			639.65220	617.418	23.39	0.3216	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,504.45220	2,577.818	23.39	0.6784	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			575.38010	555.545	23.84	0.2934	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,790.18010	2,865.945	23.84	0.7066	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			568.56650	548.985	23.89	0.2904	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			0.00000	1,699.363	21.92	0.5645	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			905.53030	874.584	21.98	0.4298	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,670.33030	1,734.985	21.98	0.5702	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			759.59620	732.964	22.69	0.3719	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,074.39620	2,143.364	22.69	0.6281	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			717.55170	692.455	22.92	0.3546	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,483.88920	1,545.944	21.63	0.5388	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			966.56290	933.761	21.72	0.4529	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,531.36290	1,594.161	21.72	0.5471	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			944.67810	912.541	21.81	0.4447	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,579.47810	1,642.941	21.81	0.5553	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			0.00000	888.963	21.92	0.4355	17,779,250.00	20,000	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,295.14350	1,353.748	21.27	0.5030	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,064.91850	1,028.643	21.36	0.4882	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,339.71850	1,399.043	21.36	0.5118	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,043.63580	1,007.969	21.43	0.4807	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,378.43580	1,438.369	21.43	0.5193	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			989.08920	955.544	21.63	0.4612	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			940.48540	992.251	20.55	0.4229	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,248.20530	1,206.840	20.80	0.5496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,053.00530	1,107.240	20.80	0.4504	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,166.58930	1,127.440	21.04	0.5229	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,171.38930	1,227.840	21.04	0.4771	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,090.34350	1,053.348	21.27	0.4970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			734.15490	780.577	20.07	0.3662	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,478.52270	1,430.727	20.19	0.6194	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			783.32270	831.127	20.19	0.3806	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,443.90880	1,397.064	20.28	0.6094	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			818.70880	867.464	20.28	0.3906	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,335.68540	1,291.851	20.55	0.5771	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			558.01970	594.928	19.59	0.3083	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,636.02230	1,583.991	19.83	0.6626	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			640.82230	684.391	19.83	0.3374	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,630.52460	1,578.642	19.84	0.6612	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			645.32460	689.042	19.84	0.3388	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,529.35490	1,480.177	20.07	0.6338	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			0.00000	519.355	19.49	0.2805	20,774,204.00	40,000	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,809.74820	1,749.744	19.54	0.7042	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			524.54820	560.144	19.54	0.2958	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,765.67130	1,706.689	19.58	0.6945	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			550.47130	587.089	19.58	0.3055	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,753.21970	1,694.528	19.59	0.6917	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			388.04170	417.692	19.35	0.2401	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,993.71270	1,929.633	19.41	0.7426	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			428.51270	460.033	19.41	0.2574	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,946.58050	1,883.514	19.45	0.7332	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			451.38050	483.914	19.45	0.2668	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			0.00000	1,818.955	19.49	0.7195	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			113.41110	129.433	18.00	0.1012	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,833.22580	2,755.804	18.22	0.8832	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			138.02580	156.204	18.22	0.1168	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,671.42670	2,597.010	18.50	0.8608	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			176.22670	197.410	18.50	0.1392	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			2,083.24170	2,017.292	19.35	0.7599	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,670.18400	1,625.712	20.24	0.6165	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			943.18400	994.012	20.24	0.3835	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			810.06940	787.288	23.46	0.3476	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			2,773.06940	2,845.588	23.46	0.6524	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,868.09560	1,816.172	19.85	0.6635	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			761.09560	804.472	19.85	0.3365	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,689.11550	1,644.139	20.19	0.6214	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			922.11550	972.439	20.19	0.3786	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			645.03370	627.442	24.57	0.2845	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,558.03370	3,635.742	24.57	0.7155	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,260.14720	1,225.490	21.48	0.4998	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,543.14720	1,603.790	21.48	0.5002	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,175.89020	1,143.239	21.76	0.4736	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,708.89020	1,771.539	21.76	0.5264	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			456.01120	437.140	27.51	0.1985	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,409.01120	5,485.440	27.51	0.8015	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			808.05260	785.333	23.47	0.3468	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			2,781.05260	2,853.633	23.47	0.6532	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			704.97490	685.499	24.12	0.3080	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,237.97490	3,313.799	24.12	0.6920	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,941.44790	1,888.124	19.75	0.6796	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			704.44790	746.424	19.75	0.3204	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,879.21920	1,827.085	19.84	0.6660	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			752.21920	795.384	19.84	0.3340	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,873.64730	1,821.618	19.84	0.6648	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			756.64730	799.918	19.84	0.3352	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,119.09500	2,067.383	20.34	0.6600	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			933.29500	975.083	20.34	0.3400	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,113.85010	2,062.216	20.35	0.6589	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			938.05010	979.916	20.35	0.3411	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,124.35930	2,072.562	20.33	0.6611	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			928.55930	970.262	20.33	0.3389	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,635.33350	1,598.368	22.27	0.5081	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,085.13350	2,140.868	22.27	0.4919	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,631.94370	1,595.037	22.28	0.5073	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,091.74370	2,147.537	22.28	0.4927	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,628.55390	1,591.721	22.28	0.5065	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,098.35390	2,154.221	22.28	0.4935	0.00	0	0
Total \$ / R Option												47,300,263.21	88,400	1,679,520
Total \$ / R												3,679,397,363.71	322,404	2,627,591
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.51630		15.60940			0.0000	744,782.40	48	976
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.81370		15.90830			0.0000	316,274.00	20	149
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.09960		16.19520			0.0000	209,294.80	13	6
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.37170		16.46700			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,270,351.20	81	1,131
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			220,521.17810	212,041.486	20.00	0.9357	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			3,581.17810	4,411.486	20.00	0.0643	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			219,577.84290	211,109.335	19.99	0.9348	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			3,637.84290	4,479.335	19.99	0.0652	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			218,635.37060	210,178.077	19.98	0.9340	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			3,695.37060	4,548.077	19.98	0.0660	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			47,296.52230	50,888.400	19.65	0.3255	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			138,510.55630	132,658.993	19.65	0.6727	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			47,680.55630	51,288.993	19.65	0.3273	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Call			137,896.09800	132,092.445	19.67	0.6709	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Put			48,066.09800	51,722.445	19.67	0.3291	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Call			139,126.52230	133,258.401	19.65	0.6745	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Call			176,238.03570	170,462.684	19.66	0.6926	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Put			55,718.03570	59,502.684	19.66	0.3074	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Call			175,627.84860	169,865.844	19.67	0.6912	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Put			56,107.84860	59,905.844	19.67	0.3088	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			175,019.76340	169,270.607	19.68	0.6897	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			56,499.76340	60,310.607	19.68	0.3103	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Put			170,889.02330	177,153.857	21.76	0.5264	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Call			117,266.21980	114,008.004	21.77	0.4726	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Put			171,566.21980	177,838.004	21.77	0.5274	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Call			117,913.52390	114,640.081	21.75	0.4746	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Put			170,213.52390	176,470.081	21.75	0.5254	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Call			117,589.02330	114,323.857	21.76	0.4736	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,270,351.20	81	1,131
£ / R	On 15/04/2016	Foreign Exchange Future				22.23180		22.32640			0.0000	333,477.00	15	121
£ / R	On 28/04/2016	Foreign Exchange Future				22.29270		22.38680			0.0000	0.00	0	157
£ / R	On 13/06/2016	Foreign Exchange Future				22.49360		22.58850			0.0000	33,402,996.00	1,485	55,534
£ / R	On 08/09/2016	Foreign Exchange Future				22.88920		22.98600			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future				22.93960		23.03650			0.0000	0.00	0	1,417
£ / R	On 19/12/2016	Foreign Exchange Future				23.37280		23.47150			0.0000	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Future				23.79160		23.88960			0.0000	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Future				23.96340		23.98650			0.0000	1,749,328.20	73	73
£ / R	On 19/06/2017	Foreign Exchange Future				24.16710		24.26360			0.0000	0.00	0	0
Total £ / R Future												35,485,801.20	1,573	57,302
£ / R	On 15/04/2016	Foreign Exchange Option		24.20	Call			52.11980	52.382	21.97	0.0863	0.00	0	0
£ / R	On 15/04/2016	Foreign Exchange Option		24.20	Put			1,925.71980	2,020.582	21.97	0.9137	0.00	0	0
£ / R	On 28/04/2016	Foreign Exchange Option		22.04	Call			756.37180	718.314	19.68	0.5815	0.00	0	0
£ / R	On 28/04/2016	Foreign Exchange Option		22.04	Put			409.57180	465.614	19.68	0.4185	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.49	Call			2,243.87910	2,174.313	19.26	0.8506	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.49	Put			145.37910	170.713	19.26	0.1494	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.50	Call			2,235.44690	2,166.061	19.27	0.8494	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.50	Put			146.94690	172.461	19.27	0.1506	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.51	Call			2,227.02770	2,157.825	19.27	0.8481	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.51	Put			148.52770	174.225	19.27	0.1519	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		24.30	Call			337.74270	330.070	21.52	0.2473	0.00	0	1,300
£ / R	On 13/06/2016	Foreign Exchange Option		24.30	Put			2,049.24270	2,136.470	21.52	0.7527	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		26.50	Call			84.71670	86.471	22.91	0.0794	0.00	0	2,600
£ / R	On 13/06/2016	Foreign Exchange Option		26.50	Put			3,996.21670	4,092.871	22.91	0.9206	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		25.85	Put			3,343.79710	3,432.029	22.58	0.7587	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.25	Put			906.56780	963.623	20.24	0.3926	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,637.22310	1,597.490	20.25	0.6061	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			911.22310	968.290	20.25	0.3939	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,631.88590	1,592.164	20.25	0.6049	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			915.88590	972.964	20.25	0.3951	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			479.79710	471.229	22.58	0.2413	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,292.79040	2,236.215	19.93	0.7343	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			506.79040	547.014	19.93	0.2657	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,642.56780	1,602.823	20.24	0.6074	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,345.61290	1,317.453	20.67	0.5222	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,309.11290	1,377.853	20.67	0.4778	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,341.21020	1,313.220	20.68	0.5211	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,314.71020	1,383.620	20.68	0.4789	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,350.02780	1,321.698	20.67	0.5234	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,303.52780	1,372.098	20.67	0.4766	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,430.53190	1,492.840	20.76	0.4298	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,193.67870	4,279.770	23.15	0.7274	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,075.29200	2,035.248	20.55	0.6065	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,233.79200	1,292.448	20.55	0.3935	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,070.27750	2,030.335	20.55	0.6055	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,238.77750	1,297.534	20.55	0.3945	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,892.03190	1,855.640	20.76	0.5702	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,065.27350	2,025.431	20.56	0.6045	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,243.77350	1,302.631	20.56	0.3955	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			5,202.67780	5,115.937	20.45	0.9238	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			141.17780	153.137	20.45	0.0762	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			725.17870	712.570	23.15	0.2726	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			2,043.47790	2,008.608	21.14	0.5451	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			1,903.87790	1,967.008	21.14	0.4549	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			2,039.35740	2,004.559	21.15	0.5443	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			1,909.75740	1,972.959	21.15	0.4557	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			2,047.60680	2,012.655	21.14	0.5459	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			1,898.00680	1,961.055	21.14	0.4541	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			0.00000	2,121.001	21.23	0.5432	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			0.00000	2,137.601	21.23	0.4568	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	137.100		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	127.100		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	147.100		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			0.00000	0.000		0.0000	0.00	0	0
Total £ / R Option												0.00	0	30,777
Total £ / R												35,485,801.20	1,573	88,079
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13965		0.14048			0.0000	0.00	0	5,827
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14281		0.14366			0.0000	0.00	0	1,148

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 Future			0.14597		0.14679			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			12.17510	14.073	16.95	0.0305	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,157.49690	1,085.309	17.03	0.8166	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			109.59690	120.710	17.03	0.1834	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,048.95190	2,965.875	18.28	0.9967	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			1.05190	1.275	18.28	0.0033	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,060.07510	1,978.674	16.95	0.9695	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,376.80600	3,293.615	18.09	0.9818	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			11.10600	12.715	18.09	0.0182	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,417.93920	2,339.539	17.39	0.9289	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			52.23920	58.639	17.39	0.0711	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,567.86460	1,501.282	17.49	0.7931	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			202.16460	220.382	17.49	0.2069	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.01030	0.009	27.45	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,320.91030	26,403.409	27.45	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00650	0.006	27.45	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,320.90650	27,403.406	27.45	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00400	0.004	27.45	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,320.90400	28,403.404	27.45	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			17.25720		17.39450			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.25720		17.38670			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.33740		17.46920			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.38500		17.51730			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			17.39290		17.52510			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			17.39680		17.52910			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.49880		17.63070			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.50640		17.63860			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.57240		17.70540			0.0000	0.00	0	84,598
€ / R	On	19/09/2016	Foreign Exchange Future			17.96900		18.10500			0.0000	0.00	0	6,028
€ / R	On	19/12/2016	Foreign Exchange Future			18.35900		18.49750			0.0000	55,077.00	3	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			18.73740		18.87670			0.0000	14,053,050.00	750	1,250
Total € / R Future												14,108,127.00	753	103,647
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			13.33580	5.923	32.07	0.0271	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			1,038.83580	1,168.723	32.07	0.9729	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			17.88790	10.832	29.11	0.0419	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			1,051.18790	1,173.632	29.11	0.9581	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			125.02940	104.242	24.05	0.1733	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,155.82940	1,266.842	24.05	0.8267	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			175.20350	152.618	23.70	0.2082	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,227.90350	1,337.618	23.70	0.7918	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			687.68060	622.198	21.77	0.5844	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			332.58060	399.298	21.77	0.4156	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			193.25200	169.270	23.66	0.2197	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,234.15200	1,342.470	23.66	0.7803	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			310.13830	280.115	23.20	0.2735	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,359.43830	1,461.315	23.20	0.7265	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			321.65050	291.024	23.21	0.2785	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,363.05050	1,464.624	23.21	0.7215	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,500.89080	2,381.294	21.33	0.9203	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			55.49080	68.894	21.33	0.0797	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			396.72910	457.718	21.02	0.3542	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			697.26820	645.894	21.78	0.4751	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			781.86820	863.494	21.78	0.5249	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			197.97320	177.753	24.43	0.1680	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			14.23820	18.124	22.68	0.0239	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,519.58270	2,399.710	21.35	0.9219	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			54.18270	67.310	21.35	0.0781	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,510.23330	2,390.498	21.34	0.9211	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			270.92380	318.664	20.73	0.2758	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			1,102.12910	1,030.118	21.02	0.6458	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,868.13360	1,765.591	20.65	0.8425	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			122.73360	153.191	20.65	0.1575	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			1,346.32380	1,261.064	20.73	0.7242	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			54.83330	68.098	21.34	0.0789	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,342.57320	2,455.353	24.43	0.8320	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,519.63820	3,390.524	22.68	0.9761	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			80.78610	95.826	19.44	0.0803	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,236.79870	3,115.981	19.44	0.9189	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			81.79870	96.981	19.44	0.0811	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,227.82270	3,107.146	19.45	0.9181	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			82.82270	98.146	19.45	0.0819	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,245.78610	3,124.826	19.44	0.9197	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			436.41780	473.720	20.10	0.2318	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,188.89560	2,098.969	20.23	0.7118	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,131.64500	2,042.886	20.26	0.7012	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			624.14500	673.886	20.26	0.2988	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			627.85620	677.723	20.26	0.2999	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,119.07540	2,030.567	20.27	0.6989	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			631.57540	681.567	20.27	0.3011	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,533.91780	2,432.720	20.10	0.7682	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			702.90700	664.588	23.58	0.3064	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,005.40700	3,105.588	23.58	0.6936	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			526.36840	496.200	24.68	0.2375	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,928.86840	4,037.200	24.68	0.7625	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,125.35620	2,036.723	20.26	0.7001	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			591.39560	639.969	20.23	0.2882	0.00	0	2,961
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,473.71860	1,546.536	21.22	0.4533	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,656.31820	1,589.962	21.22	0.5457	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,479.61820	1,552.562	21.22	0.4543	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,652.23570	1,585.991	21.23	0.5447	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,485.53570	1,558.591	21.23	0.4553	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,660.41860	1,593.936	21.22	0.5467	0.00	0	0
Total € / R Option												0.00	0	38,310
Total € / R												14,108,127.00	753	141,957
AUS / R	On	13/06/2016	Foreign Exchange Future			11.77670		11.86240			0.0000	1,990,262.30	169	10,161
AUS / R	On	19/09/2016	Foreign Exchange Future			11.95230		12.03950			0.0000	597,615.00	50	605
AUS / R	On	19/12/2016	Foreign Exchange Future			12.12490		12.21310			0.0000	0.00	0	130
AUS / R	On	13/03/2017	Foreign Exchange Future			12.29190		12.38020			0.0000	1,966,704.00	160	3,996
Total AU\$ / R Future												4,554,581.30	379	14,892
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,793.91300	1,710.512	17.79	0.9667	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			11.51300	13.812	17.79	0.0333	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,784.12140	1,700.764	17.76	0.9661	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			11.72140	14.064	17.76	0.0339	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,774.33330	1,691.021	17.72	0.9655	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			11.93330	14.321	17.72	0.0345	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			58.78470	63.083	17.19	0.0887	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,906.49290	1,823.402	17.20	0.9137	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			56.99290	61.102	17.20	0.0863	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,897.38300	1,814.387	17.19	0.9125	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			57.88300	62.087	17.19	0.0875	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,888.28470	1,805.383	17.19	0.9113	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,699.11030	1,624.847	16.93	0.8253	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			166.01030	179.947	16.93	0.1747	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,715.72540	1,641.197	16.95	0.8283	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			162.62540	176.297	16.95	0.1717	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,707.41210	1,633.015	16.94	0.8268	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			164.31210	178.115	16.94	0.1732	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			583.59280	626.039	16.47	0.3977	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			1,018.56860	972.888	16.47	0.6003	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			588.36860	630.988	16.47	0.3997	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			1,013.36590	967.858	16.48	0.5983	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			593.16590	635.958	16.48	0.4017	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			1,023.79280	977.939	16.47	0.6023	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												4,554,581.30	379	14,892

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.96240		12.00160			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.19540		12.23520			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			1,179.06280	1,145.076	16.50	0.8905	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			47.46280	52.676	16.50	0.1095	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,170.21740	1,136.322	16.50	0.8884	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			48.61740	53.922	16.50	0.1116	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,161.39540	1,127.592	16.49	0.8862	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			49.79540	55.192	16.49	0.1138	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			535.56860	518.009	17.37	0.4762	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			680.36860	702.609	17.37	0.5238	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			531.77640	514.302	17.39	0.4737	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			686.57640	708.902	17.39	0.5263	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			528.00960	510.620	17.40	0.4712	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			692.80960	715.220	17.40	0.5288	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			16.08710		16.22760			0.0000	965,226.00	60	6,532
CHF / R	On	19/09/2016	Foreign Exchange Future			16.47400		16.61780			0.0000	0.00	0	0
Total CHF / R Future												965,226.00	60	6,532
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,926.64840	1,801.929	20.70	0.8756	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			89.04840	104.829	20.70	0.1244	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,917.57410	1,792.995	20.68	0.8745	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			89.97410	105.895	20.68	0.1255	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,908.51020	1,784.073	20.65	0.8733	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			90.91020	106.973	20.65	0.1267	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			1,005.04760	938.582	21.32	0.5102	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			987.24760	1,064.582	21.32	0.4898	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			1,000.91690	934.653	21.33	0.5087	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			993.11690	1,070.653	21.33	0.4913	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			996.80710	930.734	21.34	0.5071	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			999.00710	1,076.734	21.34	0.4929	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												965,226.00	60	6,532
CNH / R	On	13/06/2016	Foreign Exchange Future			2.39170		2.40440			0.0000	0.00	0	22,550
CNH / R	On	19/09/2016	Foreign Exchange Future			2.42580		2.43600			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			2,218.55150	2,116.661	21.05	0.7940	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			274.55150	299.661	21.05	0.2060	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,139.38200	2,038.967	20.99	0.7818	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			295.38200	321.967	20.99	0.2182	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,061.42110	1,962.533	20.93	0.7692	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			317.42110	345.533	20.93	0.2308	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,518.43690	1,562.994	20.80	0.4972	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1,336.10800	1,279.817	20.84	0.4919	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,576.10800	1,621.817	20.84	0.5081	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1,294.86500	1,239.716	20.88	0.4812	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,634.86500	1,681.716	20.88	0.5188	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1,378.43690	1,320.994	20.80	0.5028	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			2.36260		2.38030			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.41720		2.43480			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,956.04470	2,775.252	21.32	0.8818	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			153.04470	149.252	21.32	0.1182	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,135.50810	2,955.950	21.65	0.8958	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			132.50810	129.950	21.65	0.1042	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,045.45120	2,865.285	21.49	0.8890	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			142.45120	139.285	21.49	0.1110	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,769.63960	1,660.404	22.30	0.5599	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,321.63960	1,388.404	22.30	0.4401	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,722.08540	1,614.359	22.34	0.5495	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,374.08540	1,442.359	22.34	0.4505	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,675.60010	1,569.809	22.39	0.5392	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,427.60010	1,497.809	22.39	0.4608	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.00230		2.01360			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.04100		2.05230			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.07780		2.08880			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.11240		2.12290			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			431.39890	409.623	21.81	0.3145	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,495.39890	1,586.623	21.81	0.6855	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			407.96140	387.457	21.96	0.3004	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,571.96140	1,664.456	21.96	0.6996	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			385.81410	366.506	22.10	0.2869	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,649.81410	1,743.506	22.10	0.7131	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			924.34640	890.589	21.11	0.4295	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,601.34640	1,680.589	21.11	0.5705	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			891.56120	859.418	21.20	0.4179	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,668.56120	1,749.418	21.20	0.5821	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			859.91990	829.343	21.30	0.4065	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,736.91990	1,819.343	21.30	0.5935	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,348.88280	1,313.434	20.84	0.4919	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,660.88280	1,735.434	20.84	0.5081	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,311.97980	1,276.881	20.91	0.4818	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,723.97980	1,798.881	20.91	0.5182	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,276.09450	1,241.314	20.97	0.4719	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,788.09450	1,863.314	20.97	0.5281	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,646.81570	1,615.211	20.81	0.5162	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,817.81570	1,891.211	20.81	0.4838	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,607.67350	1,577.783	20.87	0.5074	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,878.67350	1,953.783	20.87	0.4926	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,570.95920	1,541.230	20.94	0.4987	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			1,941.95920	2,017.230	20.94	0.5013	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			0.15070		0.15090			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15060		0.15000			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15100		0.15070			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			0.07060		0.06990			0.0000	389,006.00	5,510	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06460		0.06380			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.06060		0.06010			0.0000	0.00	0	0
Total NGN / R Future												389,006.00	5,510	11,085
Total NGN / R												389,006.00	5,510	11,085
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.52220		10.62250			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.67800		10.77940			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.83150		10.93440			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			1,618.82500	1,519.951	16.38	0.9761	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			6.32500	7.751	16.38	0.0239	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,638.58520	1,539.663	16.48	0.9771	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			6.08520	7.463	16.48	0.0229	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,628.70400	1,529.805	16.43	0.9766	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			6.20400	7.605	16.43	0.0234	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,394.01860	1,305.871	16.22	0.8658	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			74.61860	87.871	16.22	0.1342	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,385.31840	1,297.349	16.21	0.8639	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			75.91840	89.349	16.21	0.1361	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,376.63640	1,288.848	16.20	0.8620	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			77.23640	90.848	16.20	0.1380	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			658.95100	609.666	16.47	0.5238	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			574.55100	628.166	16.47	0.4762	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			654.47810	605.518	16.48	0.5213	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			580.07810	634.018	16.48	0.4787	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			650.03550	601.396	16.50	0.5187	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			585.63550	639.896	16.50	0.4813	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			1.39770		1.39890			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.41310		1.41430			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.42600		1.42720			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.43430		1.43520			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			789.00000	777.000		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			689.00000	677.000		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			589.00000	577.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			57.00000	69.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			143.00000	131.000		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			43.00000	31.000		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			172.00000	160.000		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			72.00000	60.000		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			272.00000	260.000		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			152.00000	143.000		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			52.00000	43.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			48.00000	57.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.13250		1.13430			0.0000	3,522,075.00	3,110	4,694
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.13630		1.13810			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.14030		1.14220			0.0000	0.00	0	0
Total QUANTO € / \$ Future												3,522,075.00	3,110	4,694
Total QUANTO € / \$												3,522,075.00	3,110	4,694
RAIN	On	13/06/2016	Foreign Exchange Future			27,415.73000		27,587.69000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			27,953.23000		28,120.28000			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			11.43690		11.52670			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.63770		11.72940			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			1,371.91640	1,286.949	17.79	0.9151	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			35.21640	40.049	17.79	0.0849	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,362.51650	1,277.615	17.75	0.9138	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			35.81650	40.715	17.75	0.0862	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,353.12650	1,268.292	17.71	0.9124	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			36.42650	41.392	17.71	0.0876	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			649.95270	601.019	17.94	0.5302	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			540.55270	583.319	17.94	0.4698	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			645.24230	596.533	17.95	0.5275	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			545.84230	588.833	17.95	0.4725	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			640.55610	592.071	17.96	0.5249	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			551.15610	594.371	17.96	0.4751	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			5.30790		5.33960			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.27500		5.30670			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			594.82710	564.173	16.45	0.9187	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			15.22710	16.273	16.45	0.0813	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			585.39210	555.018	16.42	0.9151	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			15.79210	17.118	16.42	0.0849	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			575.97790	545.900	16.39	0.9113	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			16.37790	18.000	16.39	0.0887	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			276.16750	256.935	16.35	0.5394	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			219.46750	231.935	16.35	0.4606	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			270.94120	252.250	16.36	0.5330	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			224.24120	237.250	16.36	0.4670	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			265.78060	247.632	16.38	0.5265	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			229.08060	242.632	16.38	0.4735	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			1.29290		1.28960			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.23670		1.22870			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												3 692 392 268.20	245,470	1,182,666
Total Options												47 300 263.21	88,400	1,748,607
Grand Total:												3,739,692,531.41	333,870	2,931,273