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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/04/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/04/2016 Foreign Exchange Future			14.63620		14.52990			0.0000	251,771,912.40	17,202	0
\$ / R On 18/04/2016 Foreign Exchange Future			14.62020		14.52990			0.0000	0.00	0	0
\$ / R On 20/04/2016 Foreign Exchange Future			14.62020		14.52730			0.0000	0.00	0	875
\$ / R On 21/04/2016 Foreign Exchange Future			14.62310		14.53010			0.0000	0.00	0	0
\$ / R On 22/04/2016 Foreign Exchange Future			14.62590		14.53290			0.0000	0.00	0	0
\$ / R On 25/04/2016 Foreign Exchange Future			14.63440		14.54130			0.0000	0.00	0	0
\$ / R On 26/04/2016 Foreign Exchange Future			14.63720		14.54420			0.0000	0.00	0	267
\$ / R On 28/04/2016 Foreign Exchange Future			14.64300		14.54990			0.0000	336,789.00	23	107
\$ / R On 29/04/2016 Foreign Exchange Future			14.64590		14.55280			0.0000	0.00	0	1,100
\$ / R On 03/05/2016 Foreign Exchange Future			14.65740		14.56420			0.0000	0.00	0	0
\$ / R On 04/05/2016 Foreign Exchange Future			14.66030		14.56710			0.0000	0.00	0	733
\$ / R On 06/05/2016 Foreign Exchange Future			14.66610		14.57280			0.0000	0.00	0	0
\$ / R On 10/05/2016 Foreign Exchange Future			14.67770		14.58430			0.0000	0.00	0	825
\$ / R On 13/05/2016 Foreign Exchange Future			14.68630		14.59280			0.0000	7,196,287.00	490	1,040
\$ / R On 16/05/2016 Foreign Exchange Future			14.69500		14.60140			0.0000	0.00	0	1,880
\$ / R On 17/05/2016 Foreign Exchange Future			14.69790		14.60430			0.0000	0.00	0	100
\$ / R On 18/05/2016 Foreign Exchange Future			14.70080		14.60720			0.0000	0.00	0	0
\$ / R On 19/05/2016 Foreign Exchange Future			14.70370		14.61010			0.0000	0.00	0	0
\$ / R On 20/05/2016 Foreign Exchange Future			14.70660		14.61300			0.0000	0.00	0	4,700
\$ / R On 23/05/2016 Foreign Exchange Future			14.71530		14.62170			0.0000	0.00	0	0
\$ / R On 25/05/2016 Foreign Exchange Future			14.72120		14.62750			0.0000	0.00	0	285

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2016	Foreign Exchange Future			14.72700		14.63330			0.0000	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Future			14.73860		14.64490			0.0000	2,181,312.80	148	1,623
\$ / R	On	06/06/2016	Foreign Exchange Future			14.75610		14.66230			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			14.76190		14.66810			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.76480		14.67100			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.77650		14.68260			0.0000	296,165,389.50	20,043	630,638
\$ / R	On	14/06/2016	Foreign Exchange Future			14.77940		14.68550			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			14.80850		14.71450			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			14.82020		14.72600			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			14.82310		14.72890			0.0000	0.00	0	200
\$ / R	On	26/07/2016	Foreign Exchange Future			14.90210		14.80730			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.90500		14.81030			0.0000	0.00	0	2,110
\$ / R	On	11/08/2016	Foreign Exchange Future			14.94950		14.85460			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			14.96140		14.86640			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			14.96730		14.87230			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.99400		14.89880			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.00290		14.90770			0.0000	0.00	0	2,610
\$ / R	On	06/09/2016	Foreign Exchange Future			15.02660		14.93130			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.03260		14.93720			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.03550		14.94020			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.04740		14.95200			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.05330		14.95790			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.06520		14.96970			0.0000	22,823,778.00	1,515	168,467
\$ / R	On	28/09/2016	Foreign Exchange Future			15.09190		14.99620			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.17530		15.07930			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.27470		15.17820			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.32290		15.22620			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.33790		15.24120			0.0000	55,768,604.40	3,636	49,943
\$ / R	On	13/03/2017	Foreign Exchange Future			15.59610		15.49740			0.0000	0.00	0	4,147
\$ / R	On	19/06/2017	Foreign Exchange Future			15.86200		15.76270			0.0000	0.00	0	1,300
\$ / R	On	18/09/2017	Foreign Exchange Future			16.08700		15.98940			0.0000	0.00	0	0
Total \$ / R Future												636,244,073.10	43,057	874,829
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			0.02510	0.000	11.29	0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			1,360.12510	1,253.800	11.29	1.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Call			0.01750	0.000	11.29	0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Put			1,570.11750	1,463.800	11.29	1.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			0.03240	0.027	47.90	0.0002	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			2,560.13240	2,469.827	47.90	0.9998	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			567.14770	650.462	18.64	0.9965	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			7.24770	0.262	18.64	0.0035	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			2.19880	1.046	24.92	0.0095	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			892.29880	800.846	24.92	0.9905	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			0.11940	0.116	35.55	0.0007	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			2,182.81940	2,089.916	35.55	0.9993	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	15.21	Call			10.36290	10.266	21.95	0.0635	0.00	0	2,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/04/2016	Foreign Exchange Option	15.21	Put		693.06290	600.066	21.95	0.9365	0.00	0	0
\$ / R	On	21/04/2016	Foreign Exchange Option	14.54	Call		143.60640	179.404	17.94	0.6023	0.00	0	0
\$ / R	On	21/04/2016	Foreign Exchange Option	14.54	Put		153.50640	96.304	17.94	0.3977	0.00	0	200
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Call		91.97780	117.038	19.19	0.4198	0.00	0	0
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Put		269.07780	201.138	19.19	0.5802	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call		0.39710	0.238	27.56	0.0013	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put		2,269.09710	2,175.838	27.56	0.9987	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call		1.85350	1.607	25.21	0.0077	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put		1,747.65350	1,654.407	25.21	0.9923	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call		0.79810	0.561	27.02	0.0028	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put		2,146.59810	2,053.361	27.02	0.9972	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call		2,744.20000	2,837.222	33.76	0.9999	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put		0.00000	0.022	33.76	0.0001	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call		1,048.88650	1,140.486	21.98	0.9838	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put		4.68650	3.286	21.98	0.0162	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call		8.12290	7.334	21.23	0.0348	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put		1,123.92290	1,030.134	21.23	0.9652	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call		8.88520	8.769	21.90	0.0369	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put		1,238.98520	1,145.769	21.90	0.9631	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call		3.97670	3.806	24.10	0.0157	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put		1,681.17670	1,587.906	24.10	0.9843	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Call		130.17690	149.633	18.44	0.3703	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Put		435.97690	362.233	18.44	0.6297	0.00	0	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Call		91.72630	104.572	18.83	0.2811	0.00	0	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Put		557.52630	477.172	18.83	0.7189	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call		2.49050	2.631	24.17	0.0098	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put		2,135.39050	2,042.330	24.17	0.9902	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Call		99.53370	112.622	19.25	0.2762	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Put		616.73370	536.522	19.25	0.7238	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call		456.51760	513.294	17.79	0.7301	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put		152.21760	115.594	17.79	0.2699	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call		53.39780	59.272	19.99	0.1520	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put		979.09780	891.572	19.99	0.8480	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call		27.62290	29.869	21.12	0.0787	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put		1,414.82290	1,323.569	21.12	0.9213	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call		33.04100	36.004	21.01	0.0887	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put		1,421.64100	1,331.004	21.01	0.9113	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call		5.99530	6.448	22.69	0.0184	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put		2,351.69530	2,258.548	22.69	0.9816	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call		252.67750	281.176	18.56	0.4631	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put		445.47750	380.376	18.56	0.5369	0.00	0	15,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call		66.41180	72.975	20.57	0.1556	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put		1,156.31180	1,069.275	20.57	0.8444	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call		99.00860	109.314	20.18	0.2151	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put		966.00860	882.714	20.18	0.7849	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call		130.66490	144.202	19.81	0.2615	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	23/05/2016	Foreign Exchange Option	15.36	Put			868.96490	788.902	19.81	0.7385	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call			175.73900	193.926	19.60	0.3224	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put			748.23900	672.726	19.60	0.6776	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,174.18020	1,256.350	17.92	0.9280	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			40.88020	29.350	17.92	0.0720	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			52.67640	57.681	21.56	0.1136	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,549.37640	1,460.681	21.56	0.8864	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			21.72410	23.557	22.26	0.0518	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,088.42410	1,996.557	22.26	0.9482	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,834.87760	2,928.267	24.44	0.9967	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			1.57760	1.267	24.44	0.0033	0.00	0	250
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			322.96940	354.105	18.80	0.4804	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			498.06940	435.505	18.80	0.5196	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			175.12830	191.732	20.12	0.2853	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			962.82830	885.632	20.12	0.7147	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,467.20710	2,560.052	21.84	0.9906	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			4.90710	3.952	21.84	0.0094	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			464.23170	506.464	18.67	0.5751	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			396.13170	344.564	18.67	0.4249	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			126.93180	138.755	20.83	0.2141	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			1,238.83180	1,156.855	20.83	0.7859	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,419.59980	1,503.363	18.04	0.9379	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			38.59980	28.563	18.04	0.0621	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,410.51310	1,493.839	18.01	0.9370	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			39.51310	29.039	18.01	0.0630	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,401.44380	1,484.577	18.01	0.9356	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			40.44380	29.777	18.01	0.0644	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,528.82850	2,621.538	21.62	0.9889	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			6.22850	5.038	21.62	0.0111	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,794.95390	1,883.779	19.20	0.9631	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			22.35390	17.279	19.20	0.0369	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,708.55800	1,796.506	18.91	0.9575	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			25.95800	20.006	18.91	0.0425	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,435.42280	1,518.504	17.98	0.9336	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			42.82280	32.004	17.98	0.0664	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,426.39410	1,509.024	17.95	0.9325	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			43.79410	32.524	17.95	0.0675	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,249.81200	1,328.173	17.98	0.9007	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			67.21200	51.673	17.98	0.0993	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,224.04320	1,301.692	17.99	0.8952	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			71.44320	55.192	17.99	0.1048	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,518.66550	1,604.173	18.27	0.9421	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			36.06550	27.673	18.27	0.0579	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			717.04000	773.483	18.27	0.7185	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			234.44000	196.983	18.27	0.2815	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			685.63500	740.274	18.32	0.7017	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			253.03500	213.774	18.32	0.2983	0.00	0	51,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,417.38300	1,499.817	17.95	0.9312	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			44.78300	33.317	17.95	0.0688	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			542.34490	588.009	18.57	0.6142	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			359.74490	311.509	18.57	0.3858	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			462.61590	502.736	18.73	0.5568	502,736.00	1,000	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			440.01590	386.236	18.73	0.4432	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			851.61620	915.163	18.07	0.7821	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			169.01620	138.663	18.07	0.2179	109,266.21	788	2,788
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			422.82390	458.906	18.82	0.5245	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			490.22390	432.406	18.82	0.4755	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			410.46680	445.598	18.88	0.5139	0.00	0	25,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			507.86680	449.098	18.88	0.4861	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			569.16820	616.606	18.52	0.6321	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			336.56820	290.106	18.52	0.3679	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			382.81310	415.788	19.01	0.4893	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			550.21310	489.288	19.01	0.5107	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			353.18300	383.803	19.16	0.4619	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			600.58300	537.303	19.16	0.5381	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			427.01260	463.631	18.81	0.5281	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			484.41260	427.131	18.81	0.4719	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			339.12930	368.619	19.24	0.4485	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			626.52930	562.119	19.24	0.5515	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			328.91550	357.575	19.30	0.4385	0.00	0	54,233
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			646.31550	581.075	19.30	0.5615	0.00	0	7,840
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			402.39770	436.904	18.92	0.5068	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			519.79770	460.404	18.92	0.4932	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			149.06440	162.446	20.74	0.2347	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			1,216.46440	1,135.946	20.74	0.7653	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			126.78250	138.214	21.03	0.2048	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			1,344.18250	1,261.714	21.03	0.7952	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			342.59610	372.365	19.22	0.4518	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			619.99610	555.865	19.22	0.5482	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			113.78640	124.076	21.22	0.1868	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			1,431.18640	1,347.576	21.22	0.8132	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			107.79530	117.555	21.32	0.1784	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			1,475.19530	1,391.055	21.32	0.8216	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			253.90480	276.332	19.78	0.3606	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			821.30480	749.832	19.78	0.6394	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			94.61450	103.270	21.55	0.1594	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,582.01450	1,496.770	21.55	0.8406	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			91.51530	99.981	21.61	0.1550	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,608.91530	1,523.481	21.61	0.8450	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			122.73780	133.813	21.09	0.1993	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			1,370.13780	1,287.313	21.09	0.8007	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			85.61520	93.685	21.72	0.1465	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	16.26	Put			1,663.01520	1,577.185	21.72	0.8535	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			81.89330	89.604	21.79	0.1409	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			1,699.29330	1,613.104	21.79	0.8591	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			102.11810	111.377	21.42	0.1702	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,519.51810	1,434.877	21.42	0.8298	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			65.57120	71.709	22.13	0.1159	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,882.97120	1,795.209	22.13	0.8841	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			63.42260	69.352	22.18	0.1126	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,910.82260	1,822.852	22.18	0.8874	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			88.51650	96.798	21.67	0.1507	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,635.91650	1,550.298	21.67	0.8493	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			56.76090	62.047	22.35	0.1020	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			2,004.16090	1,915.547	22.35	0.8980	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			55.51630	60.682	22.38	0.1000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			2,022.91630	1,934.182	22.38	0.9000	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			78.33130	85.700	21.86	0.1356	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,735.73130	1,649.200	21.86	0.8644	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			46.50940	50.807	22.65	0.0853	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,173.90940	2,084.307	22.65	0.9147	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			41.19850	44.986	22.84	0.0765	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			2,278.59850	2,188.485	22.84	0.9235	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			62.02990	67.825	22.21	0.1104	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,929.42990	1,841.325	22.21	0.8896	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			39.86170	43.520	22.89	0.0742	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			2,307.26170	2,217.020	22.89	0.9258	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			37.73250	41.186	22.97	0.0706	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			2,355.13250	2,264.686	22.97	0.9294	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			54.29960	59.349	22.42	0.0980	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			2,041.69960	1,952.849	22.42	0.9020	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			35.33140	38.555	23.08	0.0665	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,412.73140	2,322.055	23.08	0.9335	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			34.19120	37.306	23.13	0.0645	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			2,441.59120	2,350.806	23.13	0.9355	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			40.74790	44.491	22.86	0.0757	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,288.14790	2,197.991	22.86	0.9243	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			12.11560	13.433	24.48	0.0252	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			3,329.51560	3,236.933	24.48	0.9748	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			11.10440	12.343	24.55	0.0234	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			3,398.50440	3,305.843	24.55	0.9766	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			35.72020	38.981	23.06	0.0672	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			2,403.12020	2,312.481	23.06	0.9328	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			9.80390	10.940	24.66	0.0209	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,497.20390	3,404.440	24.66	0.9791	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			6.66230	7.531	24.99	0.0148	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			3,804.06230	3,711.031	24.99	0.9852	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			15.72850	17.314	24.25	0.0318	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	17.79	Put		3,123.12850	3,030.814	24.25	0.9682	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		5.73740	6.521	25.12	0.0129	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		3,923.13740	3,830.021	25.12	0.9871	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call		3.49110	4.049	25.55	0.0083	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put		4,320.89110	4,227.549	25.55	0.9917	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call		10.05120	11.207	24.64	0.0214	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put		3,477.45120	3,384.707	24.64	0.9786	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call		106.54660	116.214	21.42	0.1749	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put		1,511.04660	1,426.814	21.42	0.8251	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		82.35280	88.472	22.41	0.1273	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		2,007.85280	1,919.972	22.41	0.8727	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		329.30830	354.974	19.70	0.4065	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		784.80830	716.474	19.70	0.5935	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		63.95880	67.890	23.03	0.0978	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		2,377.95880	2,287.690	23.03	0.9022	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		2,931.78170	3,025.171	22.11	0.9903	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		5.78170	4.971	22.11	0.0097	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		1,315.03910	1,391.653	18.04	0.8829	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		89.03910	71.453	18.04	0.1171	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		93.43200	99.710	22.32	0.1378	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		1,987.43200	1,899.510	22.32	0.8622	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call		518.58930	557.931	18.90	0.5495	0.00	0	224
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put		509.68930	454.831	18.90	0.4505	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		62.82720	61.803	24.94	0.0741	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		3,445.52720	3,349.703	24.94	0.9259	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		169.46120	177.515	22.15	0.1940	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		1,962.16120	1,875.415	22.15	0.8060	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		119.07460	123.694	22.99	0.1405	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		2,438.77460	2,348.694	22.99	0.8595	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		95.79580	98.950	23.50	0.1149	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,735.49580	2,643.950	23.50	0.8851	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		3,018.04590	3,112.159	20.10	0.9875	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		7.74590	7.159	20.10	0.0125	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,436.81130	1,511.676	18.07	0.8598	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		126.51130	106.676	18.07	0.1402	0.00	0	150
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		2,198.27630	2,287.094	18.48	0.9457	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		43.67630	37.594	18.48	0.0543	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		424.69910	448.736	20.19	0.3940	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		1,090.09910	1,019.236	20.19	0.6060	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		221.30480	232.130	22.02	0.2244	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put		1,964.90480	1,880.730	22.02	0.7756	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call		365.97080	385.146	20.71	0.3412	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put		1,333.67080	1,257.846	20.71	0.6588	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call		140.52660	146.220	23.18	0.1485	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put		2,658.22660	2,568.920	23.18	0.8515	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		1,559.76010	1,633.929	18.13	0.8447	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	26/08/2016	Foreign Exchange Option	13.50	Put			160.96010	139.929	18.13	0.1553	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			133.69530	138.895	23.56	0.1366	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,934.89530	2,844.895	23.56	0.8634	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			118.13430	121.860	23.89	0.1214	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,149.33430	3,057.860	23.89	0.8786	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,109.13960	3,203.685	18.86	0.9846	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			10.33960	9.685	18.86	0.0154	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			615.28940	648.967	19.50	0.4933	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			847.58940	786.067	19.50	0.5067	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			145.79650	151.692	23.56	0.1422	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,014.49650	2,925.092	23.56	0.8578	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,601.82310	1,675.910	18.06	0.8416	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			170.52310	149.310	18.06	0.1584	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,448.89110	1,519.072	18.14	0.8074	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			217.59110	192.472	18.14	0.1926	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			150.54640	156.706	23.48	0.1464	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,959.24640	2,870.106	23.48	0.8536	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,398.73630	1,467.405	18.20	0.7920	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			241.53630	214.805	18.20	0.2080	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			196.04880	204.785	22.87	0.1843	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,558.84880	2,472.185	22.87	0.8157	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,614.52200	1,688.454	18.09	0.8403	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			174.32200	152.954	18.09	0.1597	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			151.96970	158.180	23.56	0.1459	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			3,011.76970	2,922.680	23.56	0.8541	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			749.00160	789.116	19.22	0.5455	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			747.00160	691.716	19.22	0.4545	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			113.52410	115.482	25.38	0.1051	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,871.52410	3,778.082	25.38	0.8949	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,803.91190	1,882.550	17.96	0.8707	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			136.01190	119.250	17.96	0.1293	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,795.80810	1,874.230	17.97	0.8692	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			137.90810	120.930	17.97	0.1308	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,787.72300	1,865.928	17.97	0.8678	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			139.82300	122.628	17.97	0.1322	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			987.76470	1,037.983	18.64	0.6458	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			518.06470	472.783	18.64	0.3542	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			380.47690	398.176	21.28	0.3151	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,680.77690	1,602.976	21.28	0.6849	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,802.95670	1,880.105	17.92	0.8671	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			143.25670	124.905	17.92	0.1329	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,500.69570	1,570.991	18.14	0.8045	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			230.99570	205.791	18.14	0.1955	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			309.78340	324.576	21.91	0.2648	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			2,000.08340	1,919.376	21.91	0.7352	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			886.41700	932.214	18.89	0.6026	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			616.71700	567.014	18.89	0.3974	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			751.71070	790.756	19.28	0.5388	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			782.01070	725.556	19.28	0.4612	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			199.14330	207.809	23.06	0.1801	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,729.44330	2,642.609	23.06	0.8199	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			363.28260	379.969	21.43	0.3028	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,753.58260	1,674.769	21.43	0.6972	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			335.87450	351.670	21.69	0.2834	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,876.17450	1,796.470	21.69	0.7166	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			93.55190	98.050	27.22	0.0853	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,673.85190	4,582.850	27.22	0.9147	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			278.34200	291.383	22.18	0.2417	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			2,168.64200	2,086.183	22.18	0.7583	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call			258.40920	270.343	22.37	0.2266	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put			2,288.70920	2,205.143	22.37	0.7734	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,819.14460	1,896.667	17.91	0.8699	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			139.44460	121.467	17.91	0.1301	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,811.04150	1,888.377	17.92	0.8685	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			141.34150	123.177	17.92	0.1315	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			179.86780	187.483	23.33	0.1643	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,910.16780	2,822.283	23.33	0.8357	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,859.93170	1,938.376	17.88	0.8770	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			130.23170	113.176	17.88	0.1230	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			148.67150	153.542	24.51	0.1315	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,562.47150	3,471.642	24.51	0.8685	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,208.26670	3,303.463	17.73	0.9829	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			12.06670	11.563	17.73	0.0171	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,686.95430	1,760.589	18.02	0.8359	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			190.75430	168.689	18.02	0.1641	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			156.83620	162.154	24.16	0.1390	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,410.63620	3,320.253	24.16	0.8610	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			175.88690	183.595	24.97	0.1408	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,866.58690	3,778.295	24.97	0.8592	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			171.93230	179.462	25.14	0.1375	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,942.63230	3,854.162	25.14	0.8625	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,297.29550	3,388.497	17.04	0.9815	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			17.99550	13.197	17.04	0.0185	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,792.76910	1,865.483	17.96	0.8312	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			213.46910	190.183	17.96	0.1688	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,917.01040	1,990.294	17.99	0.8268	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			238.81040	215.594	17.99	0.1732	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			198.54420	206.963	25.83	0.1419	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,420.34420	4,332.263	25.83	0.8581	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,404.99160	3,497.035	17.53	0.9735	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			26.79160	22.335	17.53	0.0265	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,671.40720	2,756.288	17.05	0.9270	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			85.20720	73.388	17.05	0.0730	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,662.67360	2,747.440	17.06	0.9260	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			86.47360	74.540	17.06	0.0740	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,653.95370	2,738.604	17.07	0.9251	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			87.75370	75.704	17.07	0.0749	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,148.53340	2,222.768	17.83	0.8516	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			207.33340	184.868	17.83	0.1484	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,141.02950	2,215.090	17.85	0.8502	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			209.82950	187.190	17.85	0.1498	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,111.21390	2,184.566	17.91	0.8447	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,704.83250	11,608.510	26.28	0.9936	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,461.74030	3,557.568	16.63	0.9762	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			20.54030	19.668	16.63	0.0238	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,209.24080	2,284.875	17.71	0.8624	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			188.04080	166.975	17.71	0.1376	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,163.31160	6,072.305	26.28	0.9204	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,156.05350	2,230.464	17.82	0.8530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			204.85350	182.564	17.82	0.1470	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			45.48580	48.112	26.28	0.0389	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,814.28580	7,720.212	26.28	0.9611	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			6.03250	6.410	26.28	0.0064	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,785.05760	5,695.124	26.28	0.9066	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			120.45610	126.939	26.28	0.0898	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,879.25610	5,789.039	26.28	0.9102	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			107.53310	113.377	26.28	0.0816	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,106.33310	6,015.477	26.28	0.9184	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			104.51160	110.205	26.28	0.0796	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,225.69290	5,137.703	26.28	0.8821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			162.34180	170.838	26.28	0.1152	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,281.14180	5,192.938	26.28	0.8848	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			132.31870	139.380	26.28	0.0972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,691.11870	5,601.481	26.28	0.9028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			126.25760	133.025	26.28	0.0934	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,904.67070	4,818.024	26.28	0.8655	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			184.60640	194.142	26.28	0.1281	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			5,023.40640	4,936.242	26.28	0.8719	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			177.97390	187.202	26.28	0.1243	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,096.77390	5,009.302	26.28	0.8757	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			166.89290	175.603	26.28	0.1179	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,678.12260	4,592.539	26.28	0.8525	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			214.43630	225.333	26.28	0.1449	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,723.23630	4,637.433	26.28	0.8551	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			208.70420	219.342	26.28	0.1417	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,777.50420	4,691.442	26.28	0.8583	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			195.87070	205.924	26.28	0.1345	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			4,029.13860	3,939.752	25.20	0.8230	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			261.45130	268.379	25.50	0.1708	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,170.25130	4,080.479	25.50	0.8292	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			255.84340	262.526	25.69	0.1668	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,264.64340	4,174.626	25.69	0.8332	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			219.32260	230.439	26.28	0.1475	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,517.26010	3,429.563	24.12	0.7966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			277.23720	284.852	24.99	0.1818	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,926.03720	3,836.952	24.99	0.8182	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			271.56820	278.936	25.16	0.1779	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			4,010.36820	3,921.036	25.16	0.8221	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			270.33860	277.652	25.20	0.1770	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,834.84740	2,753.166	22.86	0.7463	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			341.84990	352.369	23.36	0.2260	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,160.64990	3,074.469	23.36	0.7740	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			311.61720	320.764	24.05	0.2055	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,480.41720	3,392.864	24.05	0.7945	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			308.46010	317.463	24.12	0.2034	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,182.68970	2,106.875	21.82	0.6746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			504.29660	524.742	21.89	0.3203	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,223.09660	2,146.841	21.89	0.6797	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			411.73420	427.935	22.62	0.2686	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,680.53420	2,600.035	22.62	0.7314	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			386.04740	401.066	22.86	0.2537	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			2,007.55850	1,933.785	21.53	0.6508	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			544.00210	566.260	21.62	0.3415	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			2,062.80210	1,988.360	21.62	0.6585	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			529.69940	551.303	21.71	0.3339	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,118.49940	2,043.403	21.71	0.6661	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			513.88970	534.775	21.82	0.3254	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,783.65590	1,712.492	21.13	0.6169	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			608.24880	633.111	21.23	0.3747	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,837.04880	1,765.211	21.23	0.6253	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			594.27040	618.720	21.31	0.3676	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,883.07040	1,810.820	21.31	0.6324	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			558.75850	581.685	21.53	0.3492	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,348.55510	1,284.724	20.29	0.5374	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			729.86760	760.113	20.57	0.4347	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,488.66760	1,422.213	20.57	0.5653	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			675.03460	702.833	20.85	0.4082	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,633.83460	1,564.933	20.85	0.5918	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			624.85590	650.392	21.13	0.3831	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,087.14370	1,029.743	19.78	0.4774	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			891.29960	929.097	19.90	0.5072	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,150.09960	1,091.197	19.90	0.4928	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			866.27370	903.044	19.99	0.4965	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,195.07370	1,135.144	19.99	0.5035	0.00	0	1,400

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		789.75510	822.624	20.29	0.4626	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		853.05890	802.610	19.31	0.4131	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		1,007.49940	1,050.536	19.54	0.5543	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		966.29940	912.636	19.54	0.4457	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		1,003.33540	1,046.217	19.55	0.5527	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		972.13540	918.317	19.55	0.4473	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		928.34370	967.643	19.78	0.5226	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		746.77470	699.674	19.08	0.3799	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		1,135.55210	1,183.293	19.21	0.6018	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		804.35210	755.393	19.21	0.3982	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		1,103.31190	1,149.889	19.29	0.5902	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		842.11190	791.989	19.29	0.4098	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		1,094.25890	1,140.510	19.31	0.5869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		601.01740	559.151	18.73	0.3296	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		1,273.32040	1,325.859	18.88	0.6485	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		662.12040	617.959	18.88	0.3515	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		1,237.53170	1,288.854	18.96	0.6368	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		696.33170	650.954	18.96	0.3632	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		1,187.97470	1,237.574	19.08	0.6201	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		220.01390	196.666	17.91	0.1553	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		2,000.15980	2,072.858	18.15	0.8233	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		258.95980	234.958	18.15	0.1767	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		1,852.61080	1,924.250	18.28	0.7952	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		311.41080	286.350	18.28	0.2048	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		1,342.21740	1,397.051	18.73	0.6704	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		1,085.68010	1,125.798	20.10	0.5191	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,328.28010	1,269.698	20.10	0.4809	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		479.69880	495.971	23.40	0.2622	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		3,412.29880	3,329.871	23.40	0.7378	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,231.09900	1,276.160	19.63	0.5695	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,093.69900	1,040.060	19.63	0.4305	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		1,100.12870	1,140.786	20.05	0.5243	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		1,302.72870	1,244.686	20.05	0.4757	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		389.65650	399.796	24.85	0.2125	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		4,272.25650	4,183.696	24.85	0.7875	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		785.77080	813.654	21.34	0.4017	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		2,038.37080	1,967.554	21.34	0.5983	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		728.29980	753.851	21.67	0.3769	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		2,230.89980	2,157.751	21.67	0.6231	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		213.93370	226.164	26.38	0.1282	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		6,136.53370	6,050.064	26.38	0.8718	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		478.38530	494.605	23.41	0.2615	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		3,420.98530	3,338.505	23.41	0.7385	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		420.38550	431.901	24.22	0.2299	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		3,922.98550	3,835.801	24.22	0.7701	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		1,285.18630	1,332.202	19.47	0.5874	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	15.23	Put			1,017.78630	966.102	19.47	0.4126	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,239.25950	1,284.614	19.60	0.5722	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,081.85950	1,028.514	19.60	0.4278	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,235.16910	1,280.383	19.62	0.5709	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,087.76910	1,034.283	19.62	0.4291	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,483.26340	1,528.614	19.99	0.5816	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,250.56340	1,196.614	19.99	0.4184	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,491.38310	1,536.977	19.97	0.5839	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,238.68310	1,184.977	19.97	0.4161	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,487.31700	1,532.789	19.98	0.5828	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,244.61700	1,190.789	19.98	0.4172	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,142.46620	1,173.748	21.90	0.4355	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,523.06620	2,456.748	21.90	0.5645	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,139.90510	1,171.113	21.91	0.4347	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,530.50510	2,464.113	21.91	0.5653	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,137.34380	1,168.478	21.92	0.4339	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,537.94380	2,471.478	21.92	0.5661	0.00	0	0
Total \$ / R Option												612,002.21	1,788	1,720,394
Total \$ / R												636,856,075.31	44,845	2,595,223
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.77650		14.68260			0.0000	709,272.00	48	992
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.06520		14.96970			0.0000	75,326.00	5	173
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.33790		15.24120			0.0000	0.00	0	34
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.59610		15.49740			0.0000	0.00	0	3
Total \$ / R MAXI Future												784,598.00	53	1,202
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			130,194.00950	138,166.844	17.97	0.9112	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			5,934.00950	4,516.845	17.97	0.0888	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			129,319.92810	137,270.499	17.97	0.9095	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			6,059.92810	4,620.499	17.97	0.0905	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			128,447.94490	136,375.946	17.98	0.9078	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			6,187.94490	4,725.946	17.98	0.0922	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			77,610.61920	71,994.892	19.26	0.4591	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			75,171.07280	79,075.575	19.28	0.5388	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			78,201.07280	72,555.575	19.28	0.4612	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			74,764.01240	78,638.018	19.29	0.5368	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			78,794.01240	73,118.018	19.29	0.4632	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			75,580.61920	79,514.892	19.26	0.5409	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			109,683.36140	114,261.082	19.25	0.5886	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			84,563.36140	79,471.082	19.25	0.4114	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			109,238.60300	113,799.399	19.26	0.5869	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			85,118.60300	80,009.399	19.26	0.4131	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			108,796.09280	113,340.000	19.27	0.5853	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			85,676.09280	80,550.000	19.27	0.4147	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			223,089.97960	215,775.111	21.67	0.6231	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	13/03/2017	Foreign Exchange Option		17.01	Call			72,611.58220	75,157.594	21.68	0.3759	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Put			223,871.58220	216,547.594	21.68	0.6241	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Call			73,049.77140	75,614.061	21.66	0.3778	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Put			222,309.77140	215,004.061	21.66	0.6222	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Call			72,829.97960	75,385.111	21.67	0.3769	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												784,598.00	53	1,202
£ / R	On 15/04/2016	Foreign Exchange Future				20.73480		20.55180			0.0000	2,508,910.80	121	0
£ / R	On 28/04/2016	Foreign Exchange Future				20.76570		20.58030			0.0000	0.00	0	157
£ / R	On 31/05/2016	Foreign Exchange Future				20.77090		20.58560			0.0000	0.00	0	123
£ / R	On 13/06/2016	Foreign Exchange Future				20.95660		20.76970			0.0000	104,783.00	5	57,938
£ / R	On 08/09/2016	Foreign Exchange Future				21.32890		21.13930			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future				21.37670		21.18680			0.0000	7,481,845.00	350	17,375
£ / R	On 19/12/2016	Foreign Exchange Future				21.78180		21.58900			0.0000	0.00	0	5
£ / R	On 13/03/2017	Foreign Exchange Future				22.16920		21.97350			0.0000	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Future				22.36600		22.16720			0.0000	0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future				22.57260		22.37520			0.0000	0.00	0	0
Total £ / R Future												10,095,538.80	476	75,671
£ / R	On 15/04/2016	Foreign Exchange Option	24.20	Call				0.00000	0.000	11.63	0.0000	0.00	0	0
£ / R	On 15/04/2016	Foreign Exchange Option	24.20	Put				3,648.20000	3,465.200	11.63	1.0000	0.00	0	0
£ / R	On 28/04/2016	Foreign Exchange Option	22.04	Call				6.26130	6.959	16.43	0.0284	0.00	0	0
£ / R	On 28/04/2016	Foreign Exchange Option	22.04	Put				1,465.96130	1,281.259	16.43	0.9716	0.00	0	0
£ / R	On 31/05/2016	Foreign Exchange Option	21.57	Call				134.27150	162.410	15.16	0.2500	0.00	0	0
£ / R	On 31/05/2016	Foreign Exchange Option	21.57	Put				1,118.67150	961.510	15.16	0.7500	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.49	Call				628.99510	734.447	13.97	0.6660	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.49	Put				349.29510	267.847	13.97	0.3340	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.50	Call				623.41900	728.219	13.98	0.6628	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.50	Put				353.71900	271.619	13.98	0.3372	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.51	Call				617.88000	722.028	13.99	0.6595	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.51	Put				358.18000	275.428	13.99	0.3405	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	24.30	Call				18.08370	19.611	19.41	0.0316	0.00	0	1,300
£ / R	On 13/06/2016	Foreign Exchange Option	24.30	Put				3,548.38370	3,363.011	19.41	0.9684	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	26.50	Call				8.92870	8.523	25.28	0.0120	0.00	0	2,600
£ / R	On 13/06/2016	Foreign Exchange Option	26.50	Put				5,739.22870	5,551.923	25.28	0.9880	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Call				87.40560	92.776	20.51	0.0782	0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Put				4,798.10560	4,613.876	20.51	0.9218	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Call				523.76930	570.478	17.50	0.3720	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Put				1,634.46930	1,491.578	17.50	0.6280	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Call				521.20940	567.634	17.51	0.3705	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Put				1,641.90940	1,498.734	17.51	0.6295	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Call				518.66180	564.799	17.52	0.3691	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Put				1,649.36180	1,505.899	17.52	0.6309	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Call				876.33820	956.608	16.61	0.5439	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	21.20	Put			937.03820	827.708	16.61	0.4561	0.00	0	12,264
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			408.58560	441.522	18.25	0.2919	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			2,211.78560	2,054.822	18.25	0.7081	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			406.70060	439.472	18.26	0.2907	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,219.90060	2,062.772	18.26	0.7093	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			404.82920	437.432	18.27	0.2896	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,228.02920	2,070.732	18.27	0.7104	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			0.00000	1,391.775	16.29	0.6703	1,183,008.84	850	850
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Put			0.00000	525.075	16.29	0.3297	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,997.13590	1,860.294	19.04	0.5666	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			187.01450	164.151	17.22	0.1046	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			535.16310	564.744	20.43	0.2727	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			3,406.16310	3,242.944	20.43	0.7273	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			269.23050	278.178	22.44	0.1454	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			5,620.23050	5,436.378	22.44	0.8546	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			946.13590	1,002.094	19.04	0.4334	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			59.08900	58.015	17.67	0.0425	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			943.10370	998.859	19.05	0.4323	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			2,004.10370	1,867.060	19.05	0.5677	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			842.28170	890.380	19.32	0.3956	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			2,263.28170	2,118.580	19.32	0.6044	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			3,366.01450	3,535.951	17.22	0.8954	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,401.10650	1,486.106	18.21	0.5753	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			1,222.10650	1,114.306	18.21	0.4247	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			949.17790	1,005.332	19.04	0.4345	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,990.17790	1,853.532	19.04	0.5655	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			4,518.08900	4,709.815	17.67	0.9575	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,059.66130	1,109.117	20.49	0.4003	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,826.16130	2,679.917	20.49	0.5997	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,057.12520	1,106.447	20.49	0.3995	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,833.62520	2,687.247	20.49	0.6005	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,054.59600	1,103.775	20.50	0.3987	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,841.09600	2,694.575	20.50	0.6013	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,192.42280	1,245.464	20.82	0.4112	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			3,005.22280	2,859.464	20.82	0.5888	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			1,644.80000	1,447.400		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			1,654.80000	1,457.400		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			1,664.80000	1,467.400		1.0000	0.00	0	0
Total £ / R Option												1,183,008.84	850	46,282
Total £ / R												11,278,547.64	1,326	121,953
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13609		0.13469			0.0000	0.00	0	4,799

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13920		0.13777			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14223		0.14078			0.0000	0.00	0	5,731
Total ¥ / R Future												0.00	0	11,678
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			20.88470	14.411	17.79	0.0363	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			661.40260	759.685	17.80	0.7504	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			192.80260	150.385	17.80	0.2496	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,469.96780	2,610.206	19.37	0.9972	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			1.36780	0.906	19.37	0.0028	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,489.48470	1,623.711	17.79	0.9637	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,792.84650	2,932.882	18.07	0.9796	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			16.04650	12.882	18.07	0.0204	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,860.59750	1,989.025	17.54	0.9111	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			83.79750	69.025	17.54	0.0889	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,092.04700	1,191.689	17.83	0.7400	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			315.24700	271.689	17.83	0.2600	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00300	0.003	28.26	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,922.50300	26,776.503	28.26	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00180	0.002	28.26	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,922.50180	27,776.502	28.26	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00110	0.001	28.26	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,922.50110	28,776.501	28.26	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,678
€ / R	On	15/04/2016	Foreign Exchange Future			16.52080		16.36590			0.0000	181,728.80	11	0
€ / R	On	26/04/2016	Foreign Exchange Future			16.54730		16.38420			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			16.55450		16.39130			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			16.55810		16.39490			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			16.65620		16.49210			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			16.66370		16.49960			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			16.67880		16.51460			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			16.72800		16.56340			0.0000	1,973,904.00	118	81,169
€ / R	On	19/09/2016	Foreign Exchange Future			17.10960		16.94210			0.0000	6,912,278.40	404	7,442
€ / R	On	19/12/2016	Foreign Exchange Future			17.47700		17.30760			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			17.83260		17.65870			0.0000	0.00	0	2,500
Total € / R Future												9,067,911.20	533	102,579
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			0.02220	0.000	14.91	0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			2,134.12220	1,979.200	14.91	1.0000	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			1.80100	1.629	26.59	0.0067	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			2,187.60100	2,024.329	26.59	0.9933	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			44.94980	56.967	20.07	0.1724	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			823.64980	672.467	20.07	0.8276	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	29/04/2016	Foreign Exchange Option	18.57	Call		3.31160	3.632	25.88	0.0126	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put		2,178.41160	2,015.532	25.88	0.9874	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call		29.85570	34.631	22.43	0.0659	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put		2,217.75570	2,058.431	22.43	0.9341	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call		33.97260	39.536	22.47	0.0721	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put		2,214.37260	2,055.836	22.47	0.9279	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call		270.20690	358.796	24.14	0.3785	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put		945.60690	869.996	24.14	0.6215	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		856.87560	966.541	18.69	0.7464	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		253.47560	198.541	18.69	0.2536	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		170.14330	196.328	20.92	0.2452	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call		1,037.56960	1,162.014	18.62	0.8118	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put		174.16960	134.014	18.62	0.1882	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call		18.47740	19.366	22.65	0.0334	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put		3,305.07740	3,141.366	22.65	0.9666	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		491.65290	564.574	19.22	0.5456	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		354.72330	407.848	19.70	0.4349	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put		791.32330	679.848	19.70	0.5651	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		2,382.03720	2,543.238	21.58	0.9733	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		18.63720	15.238	21.58	0.0267	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		1,406.06250	1,548.540	18.57	0.9006	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		85.63860	62.861	18.57	0.1025	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		1,396.74330	1,258.328	20.92	0.7548	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		1,389.03860	1,530.861	18.57	0.8975	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		82.66250	60.540	18.57	0.0994	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		1,397.54040	1,539.692	18.57	0.8991	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		84.14040	61.692	18.57	0.1009	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		558.25290	466.574	19.22	0.4544	0.00	0	7,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		2,172.35430	2,312.527	19.14	0.8735	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		170.25430	142.927	19.14	0.1265	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		2,164.24360	2,304.195	19.14	0.8723	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		172.14360	144.595	19.14	0.1277	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		2,156.14800	2,295.875	19.15	0.8712	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		174.04800	146.275	19.15	0.1288	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		1,288.21360	1,376.067	19.81	0.5991	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		980.61360	899.067	19.81	0.4009	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		1,593.98470	1,704.001	19.44	0.6833	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		686.38470	627.001	19.44	0.3167	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		1,334.99010	1,425.614	19.72	0.6132	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		927.39010	848.614	19.72	0.3868	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		975.22710	893.951	19.80	0.3994	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		298.09810	304.611	25.73	0.1691	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		4,890.49810	4,727.611	25.73	0.8309	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		1,283.62070	1,371.198	19.81	0.5977	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		986.02070	904.198	19.81	0.4023	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		361.10410	379.239	23.70	0.2138	0.00	0	2,912

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,853.50410	3,702.239	23.70	0.7862	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,292.82710	1,380.951	19.80	0.6006	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,008.15070	1,063.716	21.05	0.4448	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			2,059.45070	1,941.116	21.05	0.5552	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,013.78890	1,069.894	21.03	0.4468	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			2,045.08890	1,927.294	21.03	0.5532	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,010.96520	1,066.800	21.04	0.4458	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			2,052.26520	1,934.200	21.04	0.5542	0.00	0	0
Total € / R Option												0.00	0	41,222
Total € / R												9,067,911.20	533	143,801
AUS / R	On	13/06/2016	Foreign Exchange Future			11.35140		11.28360			0.0000	6,810,840.00	600	6,776
AUS / R	On	19/09/2016	Foreign Exchange Future			11.52410		11.45530			0.0000	4,724,881.00	410	1,430
AUS / R	On	19/12/2016	Foreign Exchange Future			11.68960		11.61910			0.0000	0.00	0	330
AUS / R	On	13/03/2017	Foreign Exchange Future			11.84780		11.77580			0.0000	0.00	0	4,216
Total AU\$ / R Future												11,535,721.00	1,010	12,752
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,217.08830	1,281.486	16.42	0.9666	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			13.48830	10.086	16.42	0.0334	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,207.37960	1,271.701	16.37	0.9659	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			13.77960	10.301	16.37	0.0341	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,197.67750	1,261.921	16.32	0.9651	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			14.07750	10.521	16.32	0.0349	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			84.93470	73.664	16.34	0.1165	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,331.65540	1,389.005	16.33	0.8818	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			86.35540	74.905	16.33	0.1182	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,348.83280	1,406.538	16.35	0.8852	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			83.53280	72.438	16.35	0.1148	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,340.23470	1,397.764	16.34	0.8835	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,177.71880	1,231.712	15.97	0.7761	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			228.61880	212.112	15.97	0.2239	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,170.29140	1,224.138	15.96	0.7741	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			231.19140	214.538	15.96	0.2259	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,185.16780	1,239.308	15.98	0.7782	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			226.06780	209.708	15.98	0.2218	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			812.10000	776.451	16.13	0.4894	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			644.08040	680.282	16.15	0.5085	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			818.28040	782.482	16.15	0.4915	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			640.27760	676.339	16.16	0.5063	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			824.47760	788.539	16.16	0.4937	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			647.90000	684.251	16.13	0.5106	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												11,535,721.00	1,010	12,752

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			11.47780		11.43600			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.70270		11.66030			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			647.91440	676.559	15.12	0.8227	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			81.91440	68.759	15.12	0.1773	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			640.07180	668.549	15.12	0.8187	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			84.07180	70.749	15.12	0.1813	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			632.27340	660.581	15.12	0.8146	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			86.27340	72.781	15.12	0.1854	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			255.36820	259.875	16.88	0.3253	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			975.06820	937.175	16.88	0.6747	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			253.13170	257.562	16.89	0.3229	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			982.83170	944.862	16.89	0.6771	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			250.91280	255.271	16.91	0.3205	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			990.61280	952.571	16.91	0.6795	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Future			15.32430		15.21280			0.0000	0.00	0	6,429
CHF / R	On	19/09/2016	Foreign Exchange Future			15.69810		15.58440			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,429
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			953.15960	1,038.958	17.41	0.8247	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			130.35960	104.658	17.41	0.1753	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			945.61200	1,030.975	17.42	0.8221	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			132.81200	106.675	17.42	0.1779	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			938.09500	1,023.023	17.42	0.8195	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			135.29500	108.723	17.42	0.1805	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			468.23530	497.391	20.74	0.3659	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,483.83530	1,399.291	20.74	0.6341	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			465.86380	494.865	20.76	0.3644	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,491.46380	1,406.765	20.76	0.6356	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			463.50530	492.348	20.77	0.3629	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,499.10530	1,414.248	20.77	0.6371	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,429
CNH / R	On	13/06/2016	Foreign Exchange Future			2.27260		2.25480			0.0000	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Future			2.30410		2.28630			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			933.32660	1,035.342	18.83	0.6579	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			485.32660	409.342	18.83	0.3421	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			874.43470	971.992	18.79	0.6360	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			526.43470	445.992	18.79	0.3640	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			817.81230	910.868	18.74	0.6136	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			569.81230	484.868	18.74	0.3864	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,240.32670	2,109.496	20.06	0.6557	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			579.24160	624.659	20.12	0.3336	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,316.24160	2,183.659	20.12	0.6664	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			556.06300	599.778	20.18	0.3231	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,393.06300	2,258.778	20.18	0.6769	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			603.32670	650.497	20.06	0.3443	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.25470		2.23300			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.30800		2.28570			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			1,731.51710	1,896.547	20.25	0.8488	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			201.51710	149.547	20.25	0.1512	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			1,653.25620	1,814.408	20.25	0.8345	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			223.25620	167.408	20.25	0.1655	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			1,576.69020	1,733.843	20.25	0.8196	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			246.69020	186.843	20.25	0.1804	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			887.92570	951.876	21.52	0.4299	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,930.92570	1,771.876	21.52	0.5701	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			856.27840	917.735	21.57	0.4186	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,999.27840	1,837.735	21.57	0.5814	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			826.55080	885.794	21.64	0.4076	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			2,069.55080	1,905.794	21.64	0.5924	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			1.90630		1.89360			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.94380		1.93090			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.97820		1.96510			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.01060		1.99700			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			88.48980	94.741	21.70	0.1201	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			2,352.48980	2,231.741	21.70	0.8799	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			81.24310	86.876	21.84	0.1112	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			2,445.24310	2,323.876	21.84	0.8888	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			74.60060	79.673	21.98	0.1030	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			2,538.60060	2,416.673	21.98	0.8970	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			422.57490	446.998	20.97	0.2870	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,313.57490	2,208.998	20.97	0.7130	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			405.40500	428.776	21.10	0.2769	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,396.40500	2,290.776	21.10	0.7231	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			389.01670	411.386	21.22	0.2672	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,480.01670	2,373.386	21.22	0.7328	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			750.18490	786.116	20.52	0.3727	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,299.18490	2,204.116	20.52	0.6273	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			726.96230	761.606	20.62	0.3632	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,375.96230	2,279.606	20.62	0.6368	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			704.55270	737.941	20.72	0.3539	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,453.55270	2,355.941	20.72	0.6461	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,004.41910	1,046.281	20.45	0.4120	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,434.41910	2,340.281	20.45	0.5880	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			978.88140	1,019.467	20.53	0.4035	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,508.88140	2,413.467	20.53	0.5965	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			954.09380	993.439	20.62	0.3951	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,584.09380	2,487.439	20.62	0.6049	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			0.14460		0.14370			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14470		0.14400			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14480		0.14440			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			0.06900		0.06860			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06290		0.06270			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05910		0.05890			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	11,085
Total NGN / R												0.00	0	11,085
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.18060		10.05030			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.33380		10.20240			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.48140		10.34800			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			1,060.02670	1,183.474	17.95	0.9580	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			19.72670	12.874	17.95	0.0420	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,079.15130	1,202.914	18.06	0.9598	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			18.85130	12.314	18.06	0.0402	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,069.58420	1,193.191	18.01	0.9590	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			19.28420	12.591	18.01	0.0410	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			916.95780	1,013.833	17.31	0.7981	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			174.55780	140.033	17.31	0.2019	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			909.54970	1,006.043	17.30	0.7956	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			177.14970	142.243	17.30	0.2044	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			902.17220	998.279	17.29	0.7931	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			179.77220	144.479	17.29	0.2069	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			416.42190	459.938	17.90	0.4362	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			918.42190	828.538	17.90	0.5638	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			413.50580	456.574	17.91	0.4339	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			925.50580	835.174	17.91	0.5661	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			410.61390	453.233	17.92	0.4315	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			932.61390	841.833	17.92	0.5685	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			1.36410		1.35980			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.37800		1.37360			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.39140		1.38710			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.40080		1.39630			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			398.00000	441.000		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			298.00000	341.000		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			198.00000	241.000		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			464.00000	420.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			264.00000	220.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			364.00000	320.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			229.00000	186.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			329.00000	286.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			129.00000	86.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			237.00000	192.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0

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			337.00000	292.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			437.00000	392.000		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			1.13210		1.12810			0.0000	0.00	0	10,596
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.13570		1.13180			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.13950		1.13560			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	10,596
Total QUANTO € / \$												0.00	0	10,596
RAIN	On	13/06/2016	Foreign Exchange Future			26,105.07000		25,877.91000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			26,619.29000		26,389.11000			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			10.87640		10.76140			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.07230		10.95350			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			651.88110	741.841	16.05	0.8515	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			80.48110	55.441	16.05	0.1485	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			644.07170	733.591	16.05	0.8478	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			82.67170	57.191	16.05	0.1522	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			636.32990	725.381	16.06	0.8441	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			84.92990	58.981	16.06	0.1559	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			264.30600	293.363	17.60	0.3592	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			930.80600	841.063	17.60	0.6408	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			261.92140	290.707	17.62	0.3566	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			938.42140	848.407	17.62	0.6434	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			259.55850	288.074	17.64	0.3541	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			946.05850	855.774	17.64	0.6459	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			5.10160		5.07410			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.07710		5.04830			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			342.19050	363.680	15.85	0.8685	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			28.09050	22.080	15.85	0.1315	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			333.85770	355.093	15.83	0.8616	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			29.75770	23.493	15.83	0.1384	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			325.60280	346.578	15.82	0.8545	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			31.50280	24.978	15.82	0.1455	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			129.19160	136.159	15.66	0.3918	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			330.89160	309.058	15.66	0.6082	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			126.06880	132.823	15.67	0.3848	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			337.76880	315.723	15.67	0.6152	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			123.00900	129.555	15.69	0.3779	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			344.70900	322.455	15.69	0.6221	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			1.54960		1.53760			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.48300		1.46050			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												667 727 842.10	45,129	1,108,087
Total Options												1 795 011.04	2,638	1,807,898
Grand Total:												669,522,853.14	47,767	2,915,985