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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/04/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/04/2016	Foreign Exchange Future	14.58000	14.62020			0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Future	14.48620	14.62020			0.0000	0.00	0	875
\$ / R	On	21/04/2016	Foreign Exchange Future	14.48630	14.62310			0.0000	0.00	0	0
\$ / R	On	22/04/2016	Foreign Exchange Future	14.48910	14.62590			0.0000	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Future	14.49770	14.63440			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future	14.50060	14.63720			0.0000	0.00	0	267
\$ / R	On	28/04/2016	Foreign Exchange Future	14.50630	14.64300			0.0000	0.00	0	107
\$ / R	On	29/04/2016	Foreign Exchange Future	14.50920	14.64590			0.0000	0.00	0	1,100
\$ / R	On	03/05/2016	Foreign Exchange Future	14.52070	14.65740			0.0000	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Future	14.52360	14.66030			0.0000	0.00	0	733
\$ / R	On	06/05/2016	Foreign Exchange Future	14.52930	14.66610			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future	14.54080	14.67770			0.0000	0.00	0	825
\$ / R	On	13/05/2016	Foreign Exchange Future	14.54940	14.68630			0.0000	0.00	0	1,040
\$ / R	On	16/05/2016	Foreign Exchange Future	14.55800	14.69500			0.0000	0.00	0	1,880
\$ / R	On	17/05/2016	Foreign Exchange Future	14.56090	14.69790			0.0000	0.00	0	100
\$ / R	On	18/05/2016	Foreign Exchange Future	14.56380	14.70080			0.0000	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Future	14.56660	14.70370			0.0000	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Future	14.56950	14.70660			0.0000	0.00	0	4,700
\$ / R	On	23/05/2016	Foreign Exchange Future	14.57820	14.71530			0.0000	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Future	14.58390	14.72120			0.0000	0.00	0	285
\$ / R	On	27/05/2016	Foreign Exchange Future	14.58970	14.72700			0.0000	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2016	Foreign Exchange Future			14.60120		14.73860			0.0000	0.00	0	1,623
\$ / R	On	06/06/2016	Foreign Exchange Future			14.61850		14.75610			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			14.62420		14.76190			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.62710		14.76480			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.63860		14.77650			0.0000	591,501,910.20	40,407	627,713
\$ / R	On	14/06/2016	Foreign Exchange Future			14.64150		14.77940			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			14.67050		14.80850			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			14.68230		14.82020			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			14.68520		14.82310			0.0000	0.00	0	200
\$ / R	On	26/07/2016	Foreign Exchange Future			14.76480		14.90210			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.76780		14.90500			0.0000	0.00	0	2,110
\$ / R	On	11/08/2016	Foreign Exchange Future			14.81250		14.94950			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			14.82440		14.96140			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			14.83030		14.96730			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.85710		14.99400			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			14.86600		15.00290			0.0000	0.00	0	2,610
\$ / R	On	06/09/2016	Foreign Exchange Future			14.88980		15.02660			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.89580		15.03260			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			14.89880		15.03550			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			14.91070		15.04740			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.91660		15.05330			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.92850		15.06520			0.0000	19,227,908.00	1,288	168,595
\$ / R	On	28/09/2016	Foreign Exchange Future			14.95530		15.09190			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.03890		15.17530			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.13820		15.27470			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.18640		15.32290			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.20140		15.33790			0.0000	38,003,500.00	2,500	47,943
\$ / R	On	13/03/2017	Foreign Exchange Future			15.45860		15.59610			0.0000	15,458,600.00	1,000	4,147
\$ / R	On	19/06/2017	Foreign Exchange Future			15.72460		15.86200			0.0000	0.00	0	1,300
\$ / R	On	18/09/2017	Foreign Exchange Future			15.94980		16.08700			0.0000	0.00	0	0
Total \$ / R Future												664,191,918.20	45,195	870,032
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			0.02740	0.000	20.00	0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			2,469.82740	2,510.000	20.00	1.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			650.46210	610.000	20.00	1.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			0.26210	0.000	20.00	0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			1.04640	0.000	20.00	0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			800.84640	840.000	20.00	1.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	15.21	Call			10.26570	1.761	30.32	0.0153	0.00	0	2,000
\$ / R	On	20/04/2016	Foreign Exchange Option	15.21	Put			600.06570	725.561	30.32	0.9847	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			0.11560	0.017	52.35	0.0001	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			2,089.91560	2,223.817	52.35	0.9999	0.00	0	0
\$ / R	On	21/04/2016	Foreign Exchange Option	14.54	Call			179.40380	77.076	19.37	0.4200	0.00	0	0
\$ / R	On	21/04/2016	Foreign Exchange Option	14.54	Put			96.30380	130.776	19.37	0.5800	0.00	0	200
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Call			117.03760	38.243	19.19	0.2287	0.00	0	0
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Put			201.13760	259.143	19.19	0.7713	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	25/04/2016	Foreign Exchange Option	16.81	Call			0.23800	0.057	31.36	0.0004	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			2,175.83800	2,312.357	31.36	0.9996	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			1.60690	0.385	27.46	0.0022	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,654.40690	1,789.785	27.46	0.9978	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			0.56120	0.104	29.24	0.0006	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			2,053.36120	2,189.504	29.24	0.9994	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,837.22200	2,700.609	36.02	1.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.02200	0.009	36.02	0.0000	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,140.48550	1,002.451	21.42	0.9884	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			3.28550	1.851	21.42	0.0116	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			7.33350	2.301	23.26	0.0133	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,030.13350	1,161.701	23.26	0.9867	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call			8.76890	3.092	23.40	0.0156	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put			1,145.76890	1,276.792	23.40	0.9844	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			3.80580	1.315	25.69	0.0064	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			1,587.90580	1,722.115	25.69	0.9936	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Call			104.57210	58.284	19.08	0.1916	0.00	0	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Put			477.17210	567.584	19.08	0.8084	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Call			149.63330	89.650	18.68	0.2713	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Put			362.23330	438.950	18.68	0.7287	0.00	0	18,400
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			2.63050	1.488	26.21	0.0059	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			2,042.33050	2,177.888	26.21	0.9941	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Call			112.62210	68.223	19.58	0.1980	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Put			536.52210	628.923	19.58	0.8020	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			513.29390	403.842	17.88	0.6680	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			115.59390	143.042	17.88	0.3320	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			59.27180	34.122	20.25	0.1015	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			891.57180	1,003.322	20.25	0.8985	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			29.86920	17.046	21.51	0.0507	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			1,323.56920	1,447.646	21.51	0.9493	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			36.00370	22.064	21.44	0.0605	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			1,331.00370	1,454.064	21.44	0.9395	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			6.44770	3.494	23.19	0.0110	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			2,258.54770	2,392.594	23.19	0.9890	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call			281.17560	212.701	18.87	0.3935	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put			380.37560	448.901	18.87	0.6065	0.00	0	15,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			72.97530	49.053	20.96	0.1158	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			1,069.27530	1,182.453	20.96	0.8842	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			109.31420	76.501	20.54	0.1669	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			882.71420	987.001	20.54	0.8331	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			144.20170	104.729	20.13	0.2098	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			788.90170	886.529	20.13	0.7902	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call			193.92630	145.554	19.88	0.2670	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put			672.72630	761.654	19.88	0.7330	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,256.34970	1,125.200	17.93	0.9121	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			29.34970	35.500	17.93	0.0879	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			57.68080	39.897	21.88	0.0857	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,460.68080	1,580.197	21.88	0.9143	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			23.55670	15.536	22.66	0.0370	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,996.55670	2,125.836	22.66	0.9630	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,928.26720	2,790.901	24.28	0.9967	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			1.26720	1.201	24.28	0.0033	0.00	0	250
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			354.10500	283.586	19.02	0.4226	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			435.50500	502.386	19.02	0.5774	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			191.73170	149.005	20.35	0.2405	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			885.63170	980.505	20.35	0.7595	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,560.05160	2,422.468	21.55	0.9901	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			3.95160	3.968	21.55	0.0099	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			506.46430	419.294	18.69	0.5234	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			344.56430	395.094	18.69	0.4766	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			138.75460	106.649	21.10	0.1774	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			1,156.85460	1,262.449	21.10	0.8226	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,503.36310	1,370.865	17.98	0.9259	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			28.56310	33.765	17.98	0.0741	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,493.83890	1,361.723	17.99	0.9244	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			29.03890	34.623	17.99	0.0756	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,484.57740	1,352.599	17.99	0.9228	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			29.77740	35.499	17.99	0.0772	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			44.49140	32.970	23.17	0.0597	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,197.99140	2,324.370	23.17	0.9403	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			13.43290	9.402	24.79	0.0187	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			3,236.93290	3,370.802	24.79	0.9813	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			12.34330	8.606	24.87	0.0173	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			3,305.84330	3,440.006	24.87	0.9827	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			38.98120	28.764	23.38	0.0527	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			2,312.48120	2,440.165	23.38	0.9473	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			10.93950	7.587	24.97	0.0154	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,404.43950	3,538.987	24.97	0.9846	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call			7.53090	5.139	25.31	0.0107	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put			3,711.03090	3,846.539	25.31	0.9893	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			17.31440	12.259	24.56	0.0239	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			3,030.81440	3,163.659	24.56	0.9761	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			6.52140	4.422	25.44	0.0093	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			3,830.02140	3,965.822	25.44	0.9907	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			4.04930	2.692	25.87	0.0058	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			4,227.54930	4,364.092	25.87	0.9942	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			11.20680	7.780	24.95	0.0157	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			3,384.70680	3,519.180	24.95	0.9843	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,621.53780	2,483.908	21.43	0.9879	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			5.03780	5.308	21.43	0.0121	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,883.77880	1,747.269	18.89	0.9587	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			17.27880	18.669	18.89	0.0413	0.00	0	6,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,796.50560	1,660.293	18.59	0.9523	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			20.00560	21.693	18.59	0.0477	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,518.50360	1,386.354	17.92	0.9210	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			32.00360	37.754	17.92	0.0790	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,509.02370	1,377.271	17.92	0.9194	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			32.52370	38.671	17.92	0.0806	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,328.17290	1,199.701	17.95	0.8824	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			51.67290	61.101	17.95	0.1176	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,301.69220	1,173.806	17.95	0.8760	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			55.19220	65.206	17.95	0.1240	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,604.17300	1,468.867	17.91	0.9344	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			27.67300	30.267	17.91	0.0656	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			773.48270	668.006	18.30	0.6774	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			196.98270	229.406	18.30	0.3226	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			740.27370	636.962	18.35	0.6592	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			213.77370	248.362	18.35	0.3408	0.00	0	51,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,499.81710	1,368.206	17.92	0.9178	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			33.31710	39.606	17.92	0.0822	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			588.00930	496.220	18.60	0.5663	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			311.50930	357.620	18.60	0.4337	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Call			502.73600	418.959	18.77	0.5067	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.66	Put			386.23600	440.359	18.77	0.4933	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			915.16270	801.641	18.09	0.7469	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			138.66270	163.041	18.09	0.2531	0.00	0	2,788
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			458.90590	381.661	18.95	0.4741	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			432.40590	493.061	18.95	0.5259	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			445.59780	369.873	19.01	0.4634	0.00	0	25,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			449.09780	511.273	19.01	0.5366	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			616.60590	522.436	18.55	0.5850	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			290.10590	333.836	18.55	0.4150	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			415.78790	343.588	19.16	0.4390	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			489.28790	554.988	19.16	0.5610	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			383.80270	315.561	19.32	0.4119	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			537.30270	606.961	19.32	0.5881	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			463.63080	385.659	18.93	0.4777	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			427.13080	487.059	18.93	0.5223	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			368.61930	302.322	19.40	0.3987	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			562.11930	633.722	19.40	0.6013	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			357.57540	292.720	19.46	0.3890	0.00	0	54,233
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			581.07540	654.120	19.46	0.6110	0.00	0	7,840
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			436.90370	362.191	19.05	0.4564	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			460.40370	523.591	19.05	0.5436	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			162.44630	127.525	20.98	0.1979	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			1,135.94630	1,238.925	20.98	0.8021	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			138.21420	107.706	21.29	0.1712	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			1,261.71420	1,369.106	21.29	0.8288	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	14.96	Call		372.36500	305.584	19.38	0.4020	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put		555.86500	626.984	19.38	0.5980	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call		124.07570	96.239	21.49	0.1552	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put		1,347.57570	1,457.639	21.49	0.8448	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call		117.55450	90.976	21.59	0.1478	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put		1,391.05450	1,502.376	21.59	0.8522	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		276.33210	222.869	19.97	0.3142	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		749.83210	834.269	19.97	0.6858	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call		103.27030	79.292	21.82	0.1310	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put		1,496.77030	1,610.692	21.82	0.8690	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call		99.98130	76.577	21.87	0.1271	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put		1,523.48130	1,637.977	21.87	0.8729	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call		133.81310	104.129	21.35	0.1662	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put		1,287.31310	1,395.529	21.35	0.8338	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call		93.68520	71.422	21.98	0.1196	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put		1,577.18520	1,692.822	21.98	0.8804	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call		89.60390	68.181	22.05	0.1148	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put		1,613.10390	1,729.581	22.05	0.8852	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		111.37730	86.005	21.69	0.1407	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		1,434.87730	1,547.405	21.69	0.8593	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call		71.70900	54.067	22.40	0.0934	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put		1,795.20900	1,915.467	22.40	0.9066	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		69.35230	52.221	22.46	0.0905	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,822.85230	1,943.621	22.46	0.9095	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		96.79830	73.954	21.92	0.1233	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		1,550.29830	1,665.355	21.92	0.8767	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		62.04730	46.522	22.63	0.0816	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		1,915.54730	2,037.922	22.63	0.9184	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call		60.68230	45.461	22.67	0.0799	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put		1,934.18230	2,056.861	22.67	0.9201	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call		85.70040	65.086	22.12	0.1101	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put		1,649.20040	1,766.486	22.12	0.8899	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		50.80670	37.820	22.95	0.0677	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		2,084.30670	2,209.220	22.95	0.9323	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call		44.98550	33.348	23.15	0.0603	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put		2,188.48550	2,314.749	23.15	0.9397	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call		67.82460	51.027	22.49	0.0887	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put		1,841.32460	1,962.427	22.49	0.9113	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call		43.51980	32.227	23.20	0.0585	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		2,217.01980	2,343.627	23.20	0.9415	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		41.18630	30.444	23.29	0.0555	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put		2,264.68630	2,391.844	23.29	0.9445	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call		59.34870	44.425	22.71	0.0783	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put		1,952.84870	2,075.825	22.71	0.9217	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		38.55500	28.440	23.40	0.0521	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		2,322.05500	2,449.840	23.40	0.9479	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	17.09	Call		37.30610	27.490	23.45	0.0505	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put		2,350.80610	2,478.890	23.45	0.9495	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call		116.21360	90.175	21.69	0.1451	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put		1,426.81360	1,538.675	21.69	0.8549	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		88.47220	69.210	22.65	0.1057	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		1,919.97220	2,038.710	22.65	0.8943	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		354.97400	294.528	19.83	0.3626	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		716.47400	794.028	19.83	0.6374	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		67.89000	53.180	23.28	0.0809	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		2,287.69000	2,410.880	23.28	0.9191	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		3,025.17120	2,887.539	21.93	0.9895	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		4.97120	5.239	21.93	0.0105	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		1,391.65270	1,265.173	17.97	0.8641	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		71.45270	82.873	17.97	0.1359	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		99.70950	78.927	22.54	0.1155	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		1,899.50950	2,016.627	22.54	0.8845	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call		557.93070	475.177	18.91	0.5055	0.00	0	224
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put		454.83070	509.977	18.91	0.4945	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		177.51540	148.699	22.29	0.1708	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		1,875.41540	1,983.899	22.29	0.8292	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		61.80270	53.566	25.45	0.0658	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		3,349.70270	3,478.766	25.45	0.9342	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		123.69440	103.116	23.18	0.1225	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		2,348.69440	2,465.316	23.18	0.8775	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		98.94980	82.294	23.71	0.0998	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,643.94980	2,764.494	23.71	0.9002	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		3,112.15880	2,975.503	19.92	0.9862	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		7.15880	7.703	19.92	0.0138	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,511.67610	1,388.525	17.98	0.8415	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		106.67610	120.725	17.98	0.1585	0.00	0	150
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		2,287.09410	2,146.874	17.56	0.9464	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		37.59410	34.374	17.56	0.0536	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		448.73590	394.796	20.38	0.3629	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		1,019.23590	1,102.296	20.38	0.6371	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		232.12950	198.930	22.13	0.2014	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put		1,880.72950	1,984.530	22.13	0.7986	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call		146.22010	124.572	23.33	0.1318	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put		2,568.92010	2,684.272	23.33	0.8682	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call		385.14620	335.956	20.82	0.3123	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put		1,257.84620	1,345.655	20.82	0.6877	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		1,633.92940	1,513.741	18.07	0.8269	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		139.92940	156.641	18.07	0.1731	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		138.89540	119.065	23.72	0.1217	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		2,844.89540	2,961.965	23.72	0.8783	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		121.86000	106.536	24.19	0.1093	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		3,057.86000	3,179.436	24.19	0.8907	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	11.80	Call			3,203.68540	3,067.422	18.64	0.9833	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			9.68540	10.322	18.64	0.0167	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			648.96730	577.806	19.56	0.4619	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			786.06730	851.806	19.56	0.5381	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			151.69170	130.948	23.70	0.1274	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,925.09170	3,041.148	23.70	0.8726	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,675.91040	1,556.447	18.01	0.8241	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			149.31040	166.647	18.01	0.1759	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,519.07210	1,403.464	18.08	0.7873	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			192.47210	213.663	18.08	0.2127	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			156.70580	135.333	23.61	0.1313	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,870.10580	2,985.533	23.61	0.8687	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,467.40540	1,353.581	18.14	0.7711	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			214.80540	237.781	18.14	0.2289	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			204.78520	177.736	22.98	0.1664	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,472.18520	2,581.936	22.98	0.8336	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,688.45410	1,569.383	18.05	0.8228	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			152.95410	170.583	18.05	0.1772	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			158.18050	136.878	23.69	0.1311	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,922.68050	3,038.078	23.69	0.8689	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			115.48220	102.785	25.69	0.0959	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,778.08220	3,902.085	25.69	0.9041	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			789.11580	710.578	19.26	0.5159	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			691.71580	749.878	19.26	0.4841	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,882.55020	1,761.270	17.98	0.8553	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			119.25020	134.670	17.98	0.1447	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,874.23050	1,753.061	17.98	0.8537	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			120.93050	136.461	17.98	0.1463	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,865.92820	1,744.870	17.99	0.8522	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			122.62820	138.270	17.99	0.1478	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,037.98260	946.061	18.67	0.6182	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			472.78260	517.561	18.67	0.3818	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			398.17620	353.755	21.40	0.2913	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,602.97620	1,695.255	21.40	0.7087	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,880.10530	1,758.997	17.93	0.8517	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			124.90530	140.497	17.93	0.1483	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,570.99130	1,456.239	18.10	0.7851	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			205.79130	227.739	18.10	0.2149	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			324.57570	286.229	22.00	0.2431	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,919.37570	2,017.729	22.00	0.7569	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			932.21370	845.957	18.92	0.5741	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			567.01370	617.457	18.92	0.4259	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call			790.75580	713.463	19.32	0.5098	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put			725.55580	784.963	19.32	0.4902	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			207.80900	181.381	23.16	0.1632	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,642.60900	2,752.881	23.16	0.8368	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		379.96870	337.336	21.56	0.2796	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,674.76870	1,768.836	21.56	0.7204	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		351.67030	311.162	21.80	0.2610	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,796.47030	1,892.662	21.80	0.7390	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		98.04970	83.604	27.24	0.0756	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		4,582.84970	4,705.103	27.24	0.9244	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		291.38260	256.282	22.28	0.2211	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		2,086.18260	2,187.782	22.28	0.7789	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		270.34280	237.355	22.47	0.2069	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,205.14280	2,308.855	22.47	0.7931	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		1,896.66710	1,775.272	17.92	0.8547	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		121.46710	136.772	17.92	0.1453	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		1,888.37740	1,767.124	17.93	0.8532	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		123.17740	138.624	17.93	0.1468	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		187.48250	163.290	23.43	0.1486	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,822.28250	2,934.790	23.43	0.8514	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		1,938.37630	1,816.275	17.90	0.8623	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		113.17630	127.775	17.90	0.1377	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		153.54230	137.011	24.77	0.1204	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,471.64230	3,591.711	24.77	0.8796	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		3,303.46260	3,167.786	17.55	0.9812	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		11.56260	12.486	17.55	0.0188	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,760.58870	1,643.929	18.05	0.8184	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		168.68870	188.629	18.05	0.1816	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		162.15350	144.558	24.41	0.1273	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,320.25350	3,439.258	24.41	0.8727	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		183.59470	165.610	25.19	0.1302	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,778.29470	3,896.710	25.19	0.8698	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		179.46150	161.918	25.36	0.1272	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,854.16150	3,973.018	25.36	0.8728	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,388.49710	3,252.951	16.83	0.9800	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		13.19710	14.051	16.83	0.0200	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,865.48250	1,751.214	18.03	0.8141	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		190.18250	212.314	18.03	0.1859	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		1,990.29380	1,875.963	18.03	0.8110	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		215.59380	237.763	18.03	0.1890	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		206.96280	188.097	26.00	0.1322	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,332.26280	4,449.897	26.00	0.8678	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		3,497.03540	3,361.005	17.22	0.9722	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		22.33540	22.804	17.22	0.0278	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,756.28840	2,628.818	17.07	0.9185	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		73.38840	82.418	17.07	0.0815	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,747.43970	2,620.080	17.08	0.9176	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		74.53970	83.680	17.08	0.0824	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,738.60410	2,611.357	17.09	0.9166	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		75.70410	84.957	17.09	0.0834	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	13.30	Call			2,222.76760	2,106.481	17.91	0.8375	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			184.86760	205.081	17.91	0.1625	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,215.08980	2,098.999	17.92	0.8360	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			187.18980	207.598	17.92	0.1640	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,184.56600	2,069.258	17.99	0.8302	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			11,608.50980	11,743.822	26.25	0.9947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,557.56760	3,420.636	16.21	0.9758	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			19.66760	19.236	16.21	0.0242	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,284.87520	2,167.065	17.78	0.8489	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			166.97520	185.665	17.78	0.1511	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			6,072.30490	6,195.092	26.25	0.9280	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,230.46440	2,113.986	17.89	0.8389	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			182.56440	202.586	17.89	0.1611	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			48.11230	41.225	26.25	0.0344	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,720.21230	7,849.825	26.25	0.9656	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			6.40980	5.222	26.25	0.0053	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,695.12450	5,815.654	26.25	0.9151	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			126.93910	111.561	26.25	0.0815	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,789.03910	5,910.161	26.25	0.9185	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			113.37710	99.344	26.25	0.0739	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			6,015.47710	6,137.944	26.25	0.9261	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			110.20490	96.492	26.25	0.0720	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			5,137.70350	5,254.272	26.25	0.8920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			170.83840	151.336	26.25	0.1055	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			5,192.93840	5,309.936	26.25	0.8945	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			139.38050	122.800	26.25	0.0885	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,601.48050	5,721.400	26.25	0.9115	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			133.02450	117.054	26.25	0.0849	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,818.02420	4,931.935	26.25	0.8762	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			194.14190	172.571	26.25	0.1177	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,936.24190	5,051.171	26.25	0.8823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			187.20200	166.239	26.25	0.1141	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			5,009.30200	5,124.839	26.25	0.8859	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			175.60350	155.672	26.25	0.1080	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,592.53940	4,704.386	26.25	0.8638	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			225.33320	201.104	26.25	0.1336	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,637.43320	4,749.704	26.25	0.8664	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			219.34200	195.614	26.25	0.1306	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,691.44200	4,804.214	26.25	0.8694	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			205.92420	183.335	26.25	0.1238	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,939.75180	4,053.094	25.36	0.8338	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			268.37890	246.045	25.66	0.1603	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,080.47890	4,194.645	25.66	0.8397	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			262.52610	240.715	25.86	0.1566	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,174.62610	4,289.315	25.86	0.8434	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			230.43940	205.786	26.25	0.1362	0.00	0	1,365

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,429.56250	3,539.417	24.28	0.8090	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			284.85240	261.055	25.15	0.1707	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,836.95240	3,949.655	25.15	0.8293	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			278.93640	255.663	25.33	0.1670	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,921.03640	4,034.263	25.33	0.8330	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			277.65180	254.494	25.36	0.1662	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,753.16560	2,853.897	22.94	0.7620	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			352.36860	322.727	23.51	0.2123	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,074.46860	3,181.327	23.51	0.7877	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			320.76420	293.830	24.20	0.1930	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,392.86420	3,502.430	24.20	0.8070	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			317.46250	290.817	24.28	0.1910	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,106.87490	2,197.769	21.90	0.6929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			524.74150	479.844	21.97	0.3021	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,146.84150	2,238.444	21.97	0.6979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			427.93530	390.117	22.70	0.2523	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,600.03530	2,698.717	22.70	0.7477	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			401.06560	365.297	22.94	0.2380	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,933.78520	2,021.424	21.61	0.6698	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			566.26010	518.457	21.70	0.3227	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,988.36010	2,077.057	21.70	0.6773	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			551.30310	504.539	21.79	0.3153	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			2,043.40310	2,133.140	21.79	0.6847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			534.77490	489.169	21.90	0.3071	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,712.49210	1,795.829	21.21	0.6368	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			633.11090	581.062	21.31	0.3550	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,765.21090	1,849.662	21.31	0.6450	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			618.71980	567.427	21.39	0.3481	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,810.81980	1,896.027	21.39	0.6519	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			581.68520	532.824	21.61	0.3302	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,284.72450	1,356.708	20.35	0.5589	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			760.11340	699.574	20.64	0.4136	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,422.21340	1,498.174	20.64	0.5864	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			702.83280	646.082	20.93	0.3877	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,564.93280	1,644.682	20.93	0.6123	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			650.39210	597.229	21.21	0.3632	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,029.74300	1,092.771	19.82	0.4995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			929.09660	857.739	19.95	0.4851	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,091.19660	1,156.339	19.95	0.5149	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			903.04420	833.146	20.04	0.4746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,135.14420	1,201.746	20.04	0.5254	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			822.62450	758.108	20.35	0.4411	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			802.60990	856.107	19.34	0.4351	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,050.53620	971.815	19.57	0.5322	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			912.63620	970.415	19.57	0.4678	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,046.21700	967.779	19.58	0.5306	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			918.31700	976.379	19.58	0.4694	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			967.64300	894.171	19.82	0.5005	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			699.67440	748.821	19.11	0.4016	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,183.29300	1,098.336	19.23	0.5799	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			755.39300	806.936	19.23	0.4201	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,149.88950	1,066.454	19.31	0.5682	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			791.98950	845.054	19.31	0.4318	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,140.50990	1,057.507	19.34	0.5649	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			559.15100	601.724	18.76	0.3504	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,325.85860	1,234.779	18.91	0.6273	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			617.95860	663.379	18.91	0.3727	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,288.85360	1,199.306	18.99	0.6154	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			650.95360	697.906	18.99	0.3846	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,237.57440	1,150.221	19.11	0.5984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			196.66600	217.858	17.99	0.1698	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,072.85830	1,958.478	18.17	0.8084	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			234.95830	257.078	18.17	0.1916	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			1,924.24970	1,811.206	18.24	0.7795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			286.34970	309.806	18.24	0.2205	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,397.05100	1,303.124	18.76	0.6496	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,125.79790	1,052.337	20.13	0.5005	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,269.69790	1,333.737	20.13	0.4995	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			495.97070	460.022	23.49	0.2492	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,329.87070	3,431.422	23.49	0.7508	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,276.16040	1,196.209	19.67	0.5508	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,040.06040	1,097.609	19.67	0.4492	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,140.78560	1,066.607	20.09	0.5056	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,244.68560	1,308.007	20.09	0.4944	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			399.79630	374.594	25.04	0.2027	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,183.69630	4,295.994	25.04	0.7973	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			813.65400	758.030	21.41	0.3848	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,967.55400	2,049.430	21.41	0.6152	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			753.85110	701.813	21.74	0.3605	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,157.75110	2,243.213	21.74	0.6395	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			226.16370	202.164	26.27	0.1184	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			6,050.06370	6,163.564	26.27	0.8816	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			494.60520	458.751	23.50	0.2486	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,338.50520	3,440.151	23.50	0.7514	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			431.90120	404.040	24.40	0.2193	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,835.80120	3,945.440	24.40	0.7807	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,332.20200	1,249.666	19.50	0.5687	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			966.10200	1,021.066	19.50	0.4313	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,284.61450	1,204.274	19.64	0.5535	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,028.51450	1,085.674	19.64	0.4465	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,280.38300	1,200.237	19.66	0.5521	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,034.28300	1,091.637	19.66	0.4479	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,528.61350	1,448.923	20.05	0.5659	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,196.61350	1,254.323	20.05	0.4341	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,536.97740	1,456.948	20.03	0.5682	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,184.97740	1,242.348	20.03	0.4318	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,532.78900	1,452.929	20.04	0.5670	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,190.78900	1,248.329	20.04	0.4330	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,173.74750	1,115.821	21.98	0.4227	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,456.74750	2,536.021	21.98	0.5773	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,171.11270	1,113.300	21.99	0.4220	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,464.11270	2,543.500	21.99	0.5780	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,168.47780	1,110.793	22.00	0.4212	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,471.47780	2,550.993	22.00	0.5788	0.00	0	0
Total \$ / R Option												0.00	0	1,679,602
Total \$ / R												664,191,918.20	45,195	2,549,634
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.63860		14.77650			0.0000	585,544.00	40	982
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.92850		15.06520			0.0000	149,285.00	10	168
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.20140		15.33790			0.0000	228,021.00	15	31
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.45860		15.59610			0.0000	0.00	0	3
Total \$ / R MAXI Future												962,850.00	65	1,184
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			138,166.84450	125,210.265	17.94	0.8945	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			4,516.84450	5,350.265	17.94	0.1055	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			137,270.49860	124,331.461	17.94	0.8926	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			4,620.49860	5,471.461	17.94	0.1074	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			136,375.94570	123,454.711	17.94	0.8906	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			4,725.94570	5,594.711	17.94	0.1094	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			78,638.01780	70,947.405	19.34	0.5078	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			73,118.01780	79,097.405	19.34	0.4922	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			79,514.89230	71,747.245	19.30	0.5119	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			71,994.89230	77,897.245	19.30	0.4881	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			79,075.57530	71,346.264	19.32	0.5098	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			72,555.57530	78,496.264	19.32	0.4902	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			114,261.08230	106,052.631	19.30	0.5666	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			79,471.08230	84,912.631	19.30	0.4334	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			113,799.39940	105,612.933	19.31	0.5649	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			80,009.39940	85,472.933	19.31	0.4351	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			113,340.00020	105,175.005	19.32	0.5632	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			80,550.00020	86,035.005	19.32	0.4368	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			215,775.11080	224,321.251	21.74	0.6395	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			75,157.59380	69,962.194	21.76	0.3595	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			216,547.59380	225,102.194	21.76	0.6405	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			75,614.06080	70,396.200	21.73	0.3614	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			215,004.06080	223,536.200	21.73	0.6386	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			75,385.11080	70,181.250	21.74	0.3605	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												962,850.00	65	1,184
£ / R	On	28/04/2016	Foreign Exchange Future			20.70370		20.76570			0.0000	0.00	0	157
£ / R	On	31/05/2016	Foreign Exchange Future			20.70900		20.77090			0.0000	0.00	0	123
£ / R	On	13/06/2016	Foreign Exchange Future			20.89430		20.95660			0.0000	15,691,619.30	751	57,437
£ / R	On	08/09/2016	Foreign Exchange Future			21.27010		21.32890			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			21.31820		21.37670			0.0000	0.00	0	17,375
£ / R	On	19/12/2016	Foreign Exchange Future			21.72510		21.78180			0.0000	8,690,040.00	400	5
£ / R	On	13/03/2017	Foreign Exchange Future			22.11250		22.16920			0.0000	8,845,000.00	400	0
£ / R	On	25/04/2017	Foreign Exchange Future			22.31090		22.36600			0.0000	0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			22.51920		22.57260			0.0000	0.00	0	0
Total £ / R Future												33,226,659.30	1,551	75,170
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Call			6.95920	4.092	17.98	0.0185	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Put			1,281.25920	1,340.392	17.98	0.9815	0.00	0	0
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Call			162.40980	136.303	15.16	0.2246	0.00	0	0
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Put			961.50980	997.303	15.16	0.7754	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			734.44670	680.387	13.91	0.6502	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			267.84670	276.087	13.91	0.3498	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			728.21880	674.352	13.92	0.6468	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			271.61880	280.052	13.92	0.3532	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			722.02780	668.352	13.92	0.6434	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			275.42780	284.052	13.92	0.3566	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			19.61140	14.741	19.34	0.0253	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			3,363.01140	3,420.441	19.34	0.9747	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			8.52290	7.055	25.62	0.0102	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			5,551.92290	5,612.755	25.62	0.9898	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,498.73420	1,520.913	17.39	0.6419	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			564.79900	528.274	17.40	0.3567	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,505.89900	1,528.174	17.40	0.6433	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			92.77610	83.026	20.44	0.0721	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,613.87610	4,662.926	20.44	0.9279	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			956.60820	908.517	16.47	0.5333	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			827.70820	838.417	16.47	0.4667	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			570.47770	533.766	17.38	0.3596	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,491.57770	1,513.666	17.38	0.6404	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			567.63420	531.013	17.39	0.3581	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			441.52220	411.168	18.14	0.2803	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			2,054.82220	2,082.968	18.14	0.7197	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			439.47230	409.195	18.15	0.2792	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,062.77230	2,090.995	18.15	0.7208	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			437.43210	407.232	18.16	0.2781	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,070.73210	2,099.032	18.16	0.7219	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	20.51	Call			1,391.77510	1,337.823	16.15	0.6630	0.00	0	850

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	20.51	Put			525.07510	529.623	16.15	0.3370	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,860.29420	1,878.506	18.96	0.5745	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			164.15090	163.332	17.11	0.1055	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			564.74430	536.823	20.33	0.2649	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			3,242.94430	3,271.723	20.33	0.7351	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			278.17790	258.506	22.29	0.1386	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			5,436.37790	5,473.406	22.29	0.8614	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,002.09420	963.606	18.96	0.4255	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			58.01480	57.562	17.60	0.0427	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			998.85950	960.450	18.96	0.4244	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,867.05950	1,885.350	18.96	0.5756	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			890.38030	854.359	19.23	0.3875	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			2,118.58030	2,139.259	19.23	0.6125	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			3,535.95090	3,478.432	17.11	0.8945	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,486.10620	1,438.983	18.11	0.5685	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			1,114.30620	1,123.883	18.11	0.4315	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,005.33200	966.780	18.95	0.4265	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,853.53200	1,871.680	18.95	0.5735	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			4,709.81480	4,652.662	17.60	0.9573	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,109.11730	1,072.007	20.40	0.3936	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,679.91730	2,699.507	20.40	0.6064	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,106.44680	1,069.377	20.41	0.3929	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,687.24680	2,706.877	20.41	0.6071	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,103.77530	1,066.754	20.41	0.3921	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,694.57530	2,714.254	20.41	0.6079	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,245.46420	1,208.226	20.74	0.4052	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,859.46420	2,877.325	20.74	0.5948	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			1,447.40000	1,500.800		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			1,457.40000	1,510.800		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			1,467.40000	1,520.800		1.0000	0.00	0	0
Total £ / R Option												0.00	0	46,282
Total £ / R												33,226,659.30	1,551	121,452
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13476		0.13609			0.0000	0.00	0	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13787		0.13920			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14091		0.14223			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			14.41110	16.491	17.55	0.0426	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			759.68480	650.358	17.62	0.7106	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			150.38480	174.858	17.62	0.2894	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,610.20560	2,476.497	19.25	0.9968	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	0.11	Put			0.90560	0.997	19.25	0.0032	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,623.71110	1,491.991	17.55	0.9574	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,932.88210	2,800.709	17.91	0.9772	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			12.88210	14.209	17.91	0.0228	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,989.02500	1,862.746	17.36	0.9010	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			69.02500	76.246	17.36	0.0990	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,191.68870	1,084.258	17.66	0.7155	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			271.68870	297.758	17.66	0.2845	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00310	0.002	28.30	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,776.50310	26,909.102	28.30	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00190	0.001	28.30	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,776.50190	27,909.101	28.30	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00110	0.001	28.30	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,776.50110	28,909.101	28.30	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,678
€ / R	On	26/04/2016	Foreign Exchange Future			16.42830		16.54730			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			16.43550		16.55450			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			16.43910		16.55810			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			16.53660		16.65620			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			16.54410		16.66370			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			16.55910		16.67880			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			16.60780		16.72800			0.0000	10,446,306.20	629	80,900
€ / R	On	19/09/2016	Foreign Exchange Future			16.99090		17.10960			0.0000	15,801,537.00	930	7,847
€ / R	On	19/12/2016	Foreign Exchange Future			17.35920		17.47700			0.0000	8,679,600.00	500	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			17.71250		17.83260			0.0000	8,856,250.00	500	2,500
Total € / R Future												43,783,693.20	2,559	102,715
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			1.62860	0.417	28.65	0.0021	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			2,024.32860	2,142.117	28.65	0.9979	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			56.96670	27.431	20.67	0.1037	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			672.46670	761.931	20.67	0.8963	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			3.63180	1.407	27.48	0.0057	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			2,015.53180	2,132.307	27.48	0.9943	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			34.63110	24.038	22.71	0.0495	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			2,058.43110	2,167.438	22.71	0.9505	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			39.53560	27.850	22.71	0.0550	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			2,055.83560	2,163.750	22.71	0.9450	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			358.79600	507.162	33.89	0.3962	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			869.99600	1,138.062	33.89	0.6038	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			966.54070	865.691	18.59	0.7200	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			198.54070	217.891	18.59	0.2800	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			196.32830	157.855	20.92	0.2124	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			1,162.01360	1,053.160	18.43	0.7924	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	15.70	Put			134.01360	145.360	18.43	0.2076	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			19.36570	13.498	22.70	0.0249	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			3,141.36570	3,255.698	22.70	0.9751	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			564.57390	484.736	19.09	0.5078	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			407.84790	343.888	19.67	0.3958	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			679.84790	736.088	19.67	0.6042	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,543.23820	2,421.899	21.07	0.9737	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			15.23820	14.099	21.07	0.0263	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,548.54010	1,431.949	18.31	0.8915	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			62.86110	66.700	18.31	0.1120	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,258.32830	1,340.055	20.92	0.7876	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,530.86110	1,414.500	18.31	0.8880	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			60.54010	64.149	18.31	0.1085	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,539.69190	1,423.215	18.31	0.8897	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			61.69190	65.415	18.31	0.1103	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			466.57390	506.936	19.09	0.4922	0.00	0	7,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,312.52730	2,204.754	19.12	0.8638	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			142.92730	153.854	19.12	0.1362	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,304.19500	2,196.478	19.13	0.8626	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			144.59500	155.578	19.13	0.1374	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,295.87460	2,188.213	19.13	0.8614	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			146.27460	157.313	19.13	0.1386	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,376.06680	1,299.624	19.80	0.5832	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			899.06680	940.424	19.80	0.4168	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,704.00110	1,613.140	19.34	0.6693	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			627.00110	653.940	19.34	0.3307	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,425.61360	1,347.313	19.71	0.5974	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			848.61360	888.113	19.71	0.4026	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			893.95110	935.128	19.80	0.4154	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			304.61110	291.712	26.07	0.1633	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,727.61110	4,832.512	26.07	0.8367	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,371.19760	1,294.940	19.81	0.5817	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			904.19760	945.740	19.81	0.4183	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			379.23860	355.483	23.87	0.2041	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,702.23860	3,796.283	23.87	0.7959	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,380.95110	1,304.328	19.80	0.5846	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,063.71620	1,009.624	21.12	0.4314	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,941.11620	2,007.124	21.12	0.5686	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,069.89410	1,015.369	21.10	0.4333	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,927.29410	1,992.869	21.10	0.5667	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,066.80040	1,012.492	21.11	0.4323	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,934.20040	1,999.992	21.11	0.5677	0.00	0	0
Total € / R Option												0.00	0	41,222
Total € / R												43,783,693.20	2,559	143,937

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.31240		11.35140			0.0000	11,312,400.00	1,000	6,776
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.48720		11.52410			0.0000	0.00	0	1,430
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.65330		11.68960			0.0000	4,661,320.00	400	480
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.81160		11.84780			0.0000	5,905,800.00	500	4,216
Total AU\$ / R Future												21,879,520.00	1,900	12,902
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			10.52090	9.946	16.18	0.0344	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,281.48560	1,241.928	16.29	0.9671	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			10.08560	9.528	16.29	0.0329	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,271.70100	1,232.135	16.23	0.9664	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			10.30100	9.735	16.23	0.0336	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,261.92090	1,222.346	16.18	0.9656	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			73.66390	77.122	16.43	0.1216	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,389.00530	1,355.615	16.42	0.8766	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			74.90530	78.415	16.42	0.1234	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,406.53800	1,373.047	16.44	0.8801	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			72.43800	75.847	16.44	0.1199	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,397.76390	1,364.322	16.43	0.8784	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,231.71240	1,201.477	15.99	0.7699	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			212.11240	218.177	15.99	0.2301	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,224.13790	1,193.965	15.98	0.7678	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			214.53790	220.665	15.98	0.2322	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,239.30780	1,209.013	16.00	0.7719	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			209.70780	215.713	16.00	0.2281	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			684.25100	660.797	16.09	0.5022	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			776.45100	789.197	16.09	0.4978	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			680.28200	656.894	16.10	0.5001	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			782.48200	795.294	16.10	0.4999	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			676.33900	653.012	16.12	0.4980	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			788.53900	801.412	16.12	0.5020	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												21,879,520.00	1,900	12,902
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.39400		11.47780			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.62020		11.70270			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			676.55930	606.631	15.33	0.7922	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			68.75930	82.631	15.33	0.2078	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			668.54870	598.929	15.33	0.7877	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			70.74870	84.930	15.33	0.2123	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			660.58100	591.274	15.34	0.7832	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			72.78100	87.274	15.34	0.2168	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			259.87480	236.878	17.15	0.3040	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
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			937.17480	996.678	17.15	0.6960	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			257.56220	234.751	17.17	0.3017	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			944.86220	1,004.551	17.17	0.6983	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			255.27100	232.642	17.19	0.2995	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			952.57100	1,012.442	17.19	0.7005	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			15.22570		15.32430			0.0000	0.00	0	6,429
CHF / R	On	19/09/2016	Foreign Exchange Future			15.60080		15.69810			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,429
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,038.95820	957.179	17.77	0.8011	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			104.65820	121.479	17.77	0.1989	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,030.97540	949.537	17.78	0.7982	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			106.67540	123.837	17.78	0.2018	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,023.02280	941.926	17.79	0.7953	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			108.72280	126.226	17.79	0.2047	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			497.39090	463.753	20.97	0.3491	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,399.29090	1,462.953	20.97	0.6509	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			494.86460	461.347	20.99	0.3477	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,406.76460	1,470.547	20.99	0.6523	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			492.34820	458.954	21.00	0.3462	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,414.24820	1,478.154	21.00	0.6538	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			2.25150		2.27260			0.0000	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Future			2.28370		2.30410			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,035.34190	880.876	18.72	0.6142	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			409.34190	465.876	18.72	0.3858	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			971.99180	822.328	18.69	0.5906	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			445.99180	507.328	18.69	0.4094	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			910.86760	766.177	18.66	0.5666	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			484.86760	551.177	18.66	0.4334	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,109.49650	2,237.136	20.09	0.6820	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			624.65880	550.632	20.16	0.3077	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,183.65880	2,313.632	20.16	0.6923	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			599.77840	528.042	20.22	0.2976	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,258.77840	2,391.042	20.22	0.7024	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			650.49650	574.136	20.09	0.3180	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.23820		2.25470			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.29160		2.30800			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			1,733.84310	1,583.939	20.11	0.8019	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			186.84310	201.939	20.11	0.1981	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			1,896.54720	1,743.338	20.11	0.8339	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			149.54720	161.338	20.11	0.1661	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			1,814.40790	1,662.781	20.11	0.8183	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			167.40790	180.781	20.11	0.1817	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			951.87650	871.638	21.54	0.4088	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,771.87650	1,855.638	21.54	0.5912	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			917.73470	839.542	21.59	0.3976	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,837.73470	1,923.542	21.59	0.6024	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			885.79350	809.493	21.65	0.3867	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,905.79350	1,993.493	21.65	0.6133	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			1.88850		1.90630			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.92630		1.94380			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.96080		1.97820			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			1.99310		2.01060			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			94.74120	70.806	21.93	0.0962	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			2,231.74120	2,385.806	21.93	0.9038	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			86.87570	64.667	22.07	0.0887	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			2,323.87570	2,479.667	22.07	0.9113	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			79.67300	59.075	22.21	0.0818	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			2,416.67300	2,574.075	22.21	0.9182	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			446.99820	393.592	21.05	0.2635	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,208.99820	2,330.591	21.05	0.7365	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			428.77630	377.166	21.17	0.2540	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,290.77630	2,414.166	21.17	0.7460	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			411.38640	361.517	21.30	0.2448	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,373.38640	2,498.517	21.30	0.7552	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			786.11650	718.027	20.57	0.3523	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,204.11650	2,310.027	20.57	0.6477	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			761.60650	695.378	20.67	0.3431	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,279.60650	2,387.378	20.67	0.6569	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			737.94070	673.538	20.77	0.3341	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,355.94070	2,465.538	20.77	0.6659	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,046.28110	969.495	20.45	0.3939	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,340.28110	2,438.495	20.45	0.6061	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,019.46680	944.351	20.54	0.3855	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,413.46680	2,513.350	20.54	0.6145	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			993.43920	919.957	20.63	0.3773	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,487.43920	2,588.957	20.63	0.6227	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			0.14330		0.14460			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14330		0.14470			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14290		0.14480			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			0.06830		0.06900			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06220		0.06290			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05830		0.05910			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			10.14000		10.18060			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.29490		10.33380			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.44260		10.48140			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			1,183.47380	1,144.441	18.37	0.9534	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			12.87380	14.441	18.37	0.0466	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,202.91370	1,163.778	18.47	0.9554	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			12.31370	13.778	18.47	0.0446	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,193.19070	1,154.105	18.42	0.9544	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			12.59070	14.105	18.42	0.0456	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,013.83280	986.581	17.66	0.7866	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			140.03280	151.681	17.66	0.2134	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,006.04250	978.906	17.65	0.7840	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			142.24250	154.006	17.65	0.2160	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			998.27860	971.261	17.65	0.7814	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			144.47860	156.361	17.65	0.2186	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			459.93770	444.947	18.06	0.4267	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			828.53770	852.347	18.06	0.5733	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	19/12/2016	Foreign Exchange Option	10.86	Call			456.57410	441.671	18.07	0.4244	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			835.17410	859.071	18.07	0.5756	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			453.23340	438.420	18.08	0.4220	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			841.83340	865.820	18.08	0.5780	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			1.35210		1.36410			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.36690		1.37800			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.37990		1.39140			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.38930		1.40080			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			441.00000	321.000		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			341.00000	221.000		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			241.00000	121.000		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			420.00000	531.000		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			220.00000	331.000		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			320.00000	431.000		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			186.00000	301.000		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			286.00000	401.000		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			86.00000	201.000		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			192.00000	307.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			292.00000	407.000		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			392.00000	507.000		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			1.13450		1.13210			0.0000	0.00	0	10,596
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.13810		1.13570			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.14200		1.13950			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future												0.00	0	10,596
Total QUANTO € / \$												0.00	0	10,596
RAIN	On	13/06/2016	Foreign Exchange Future			25,895.29000		26,105.07000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			26,413.31000		26,619.29000			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			10.81390		10.87640			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.01110		11.07230			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			741.84090	686.046	16.16	0.8340	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			55.44090	62.146	16.16	0.1660	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			733.59110	677.916	16.17	0.8301	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			57.19110	64.016	16.17	0.1699	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			725.38140	669.828	16.17	0.8261	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			58.98140	65.928	16.17	0.1739	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			293.36310	271.608	17.76	0.3413	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			841.06310	880.508	17.76	0.6587	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			290.70670	269.110	17.78	0.3388	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			848.40670	888.010	17.78	0.6612	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			288.07420	266.637	17.80	0.3363	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			855.77420	895.537	17.80	0.6637	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			5.08150		5.10160			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.06130		5.07710			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			363.67970	345.411	16.06	0.8578	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			22.07970	23.911	16.06	0.1422	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			355.09270	336.891	16.03	0.8505	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			23.49270	25.391	16.03	0.1495	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			346.57780	328.446	16.00	0.8430	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			24.97780	26.946	16.00	0.1570	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			136.15850	130.976	15.88	0.3809	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			309.05850	319.676	15.88	0.6191	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			132.82260	127.757	15.90	0.3740	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			315.72260	326.457	15.90	0.6260	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			129.55450	124.601	15.91	0.3672	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	19/09/2016	Foreign Exchange Option	5.27	Put			322.45450	333.301	15.91	0.6328	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			1.52570		1.54960			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.44870		1.48300			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												764,044,640.70	51,270	1,103,057
Total Options												0.00	0	1,767,106
Grand Total:												764,044,640.70	51,270	2,870,163