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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/03/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/03/2016 Foreign Exchange Future			15.52900		15.31400			0.0000	0.00	0	140
\$ / R On 31/03/2016 Foreign Exchange Future			15.53160		15.30640			0.0000	0.00	0	485
\$ / R On 01/04/2016 Foreign Exchange Future			15.53420		15.30940			0.0000	0.00	0	0
\$ / R On 04/04/2016 Foreign Exchange Future			15.54210		15.31860			0.0000	0.00	0	20
\$ / R On 05/04/2016 Foreign Exchange Future			15.54470		15.32160			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			15.54730		15.32460			0.0000	0.00	0	0
\$ / R On 07/04/2016 Foreign Exchange Future			15.55040		15.32770			0.0000	0.00	0	0
\$ / R On 08/04/2016 Foreign Exchange Future			15.55350		15.33070			0.0000	0.00	0	90
\$ / R On 11/04/2016 Foreign Exchange Future			15.56280		15.33990			0.0000	0.00	0	100
\$ / R On 14/04/2016 Foreign Exchange Future			15.57200		15.34900			0.0000	0.00	0	0
\$ / R On 15/04/2016 Foreign Exchange Future			15.57510		15.35200			0.0000	700,879.50	45	2,397
\$ / R On 18/04/2016 Foreign Exchange Future			15.58440		15.36120			0.0000	0.00	0	0
\$ / R On 20/04/2016 Foreign Exchange Future			15.59060		15.36730			0.0000	0.00	0	700
\$ / R On 25/04/2016 Foreign Exchange Future			15.60600		15.38250			0.0000	0.00	0	0
\$ / R On 26/04/2016 Foreign Exchange Future			15.60910		15.38550			0.0000	0.00	0	267
\$ / R On 28/04/2016 Foreign Exchange Future			15.61530		15.39160			0.0000	0.00	0	107
\$ / R On 29/04/2016 Foreign Exchange Future			15.61840		15.39470			0.0000	0.00	0	1,100
\$ / R On 04/05/2016 Foreign Exchange Future			15.63400		15.41000			0.0000	0.00	0	733
\$ / R On 10/05/2016 Foreign Exchange Future			15.65260		15.42840			0.0000	0.00	0	0
\$ / R On 13/05/2016 Foreign Exchange Future			15.66190		15.43760			0.0000	0.00	0	550
\$ / R On 16/05/2016 Foreign Exchange Future			15.67130		15.44680			0.0000	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/05/2016	Foreign Exchange Future			15.67440		15.44990			0.0000	0.00	0	100
\$ / R	On	19/05/2016	Foreign Exchange Future			15.68060		15.45600			0.0000	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Future			15.68370		15.45910			0.0000	0.00	0	4,700
\$ / R	On	23/05/2016	Foreign Exchange Future			15.69300		15.46830			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			15.70550		15.48060			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.71790		15.49290			0.0000	0.00	0	1,361
\$ / R	On	06/06/2016	Foreign Exchange Future			15.73660		15.51140			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.74290		15.51760			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.74600		15.52070			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.75840		15.53310			0.0000	742,898,251.20	47,143	719,487
\$ / R	On	14/06/2016	Foreign Exchange Future			15.76160		15.53620			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			15.79280		15.56710			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.80520		15.57940			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			15.89290		15.66580			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.89600		15.66890			0.0000	0.00	0	2,110
\$ / R	On	11/08/2016	Foreign Exchange Future			15.94300		15.71520			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.95550		15.72750			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.96180		15.73370			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.99000		15.76150			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.02440		15.79540			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.03070		15.80160			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.03380		15.80470			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.04640		15.81700			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.05260		15.82320			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.06520		15.83550			0.0000	17,478,937.60	1,088	162,486
\$ / R	On	28/09/2016	Foreign Exchange Future			16.09330		15.86330			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.18410		15.95260			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.29120		16.05800			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.34320		16.10920			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.35950		16.12510			0.0000	32,719,000.00	2,000	41,929
\$ / R	On	13/03/2017	Foreign Exchange Future			16.63580		16.39870			0.0000	0.00	0	3,786
\$ / R	On	19/06/2017	Foreign Exchange Future			16.87660		16.64090			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			17.08420		16.85170			0.0000	0.00	0	0
Total \$ / R Future												793,797,068.30	50,276	943,627
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			12.85670	30.565	22.16	0.1486	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			658.85670	461.565	22.16	0.8514	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,514.00000	3,729.000	39.02	1.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	39.02	0.0000	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,814.09010	2,029.057	35.42	0.9997	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			0.09010	0.057	35.42	0.0003	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			188.65460	330.297	21.11	0.7722	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			124.65460	51.296	21.11	0.2278	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			2.72000	3.104	24.93	0.0163	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			1,426.32000	1,201.504	24.93	0.9837	0.00	0	0
\$ / R	On	01/04/2016	Foreign Exchange Option	15.60	Call			90.74440	154.478	20.18	0.4496	0.00	0	21,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/04/2016	Foreign Exchange Option	15.60	Put			381.34440	220.278	20.18	0.5504	0.00	0	0
\$ / R	On	01/04/2016	Foreign Exchange Option	15.51	Call			116.91000	196.231	20.06	0.5268	0.00	0	0
\$ / R	On	01/04/2016	Foreign Exchange Option	15.51	Put			317.51000	172.031	20.06	0.4732	0.00	0	21,400
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	43.49	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			100,871.40000	100,647.900	43.49	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.35	Call			218.88430	326.886	19.31	0.6471	0.00	0	2,500
\$ / R	On	05/04/2016	Foreign Exchange Option	15.35	Put			247.28430	132.186	19.31	0.3529	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			66.24140	106.808	20.63	0.2964	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			614.64140	432.108	20.63	0.7036	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			7.62430	10.203	23.75	0.0386	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			1,476.02430	1,255.503	23.75	0.9614	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			49.40340	79.460	21.29	0.2247	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			764.80340	572.160	21.29	0.7753	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	15.38	Call			229.24640	333.747	19.78	0.6194	0.00	0	2,500
\$ / R	On	07/04/2016	Foreign Exchange Option	15.38	Put			281.54640	163.347	19.78	0.3806	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			36.15990	57.310	21.93	0.1650	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			938.45990	736.910	21.93	0.8350	0.00	0	0
\$ / R	On	08/04/2016	Foreign Exchange Option	15.34	Call			258.51670	369.672	19.89	0.6417	0.00	0	0
\$ / R	On	08/04/2016	Foreign Exchange Option	15.34	Put			267.81670	156.172	19.89	0.3583	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			87.97980	130.459	20.97	0.2930	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			728.07980	547.659	20.97	0.7070	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Call			256.08590	351.529	20.05	0.5638	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Put			377.08590	249.530	20.05	0.4362	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Call			0.00000	335.943	20.08	0.5479	3,359,426.00	10,000	5,000
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Put			0.00000	263.943	20.08	0.4521	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Call			95.53990	135.976	21.60	0.2748	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Put			843.53990	660.876	21.60	0.7252	0.00	0	15,000
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			136.43600	191.229	21.07	0.3590	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			674.43600	506.129	21.07	0.6410	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			306.18080	410.045	19.85	0.5910	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			364.98080	245.645	19.85	0.4090	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			20.33950	29.700	23.55	0.0714	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,749.13950	1,535.300	23.55	0.9286	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,405.23880	1,620.818	20.68	0.9797	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			14.03880	6.418	20.68	0.0203	0.00	0	17,896
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			46.93760	66.803	22.86	0.1392	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			1,389.63760	1,186.203	22.86	0.8608	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			56.15000	76.534	22.96	0.1447	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			1,483.65000	1,280.534	22.96	0.8553	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			275.28660	356.249	20.33	0.4909	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			549.78660	407.149	20.33	0.5091	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			122.29520	162.529	21.84	0.2685	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,026.79520	843.429	21.84	0.7315	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			70.93270	95.588	22.74	0.1723	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			1,375.43270	1,176.488	22.74	0.8277	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,585.85880	3,809.262	28.41	0.9995	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.35880	0.162	28.41	0.0005	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,891.63320	2,112.611	21.12	0.9898	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			6.13320	3.511	21.12	0.0102	0.00	0	150
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call			250.38320	323.221	20.64	0.4474	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put			638.78320	487.921	20.64	0.5526	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			148.76860	194.765	21.74	0.2986	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			984.06860	806.365	21.74	0.7014	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			98.98320	129.705	22.61	0.2025	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			1,388.98320	1,195.705	22.61	0.7975	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,218.72320	1,413.912	18.92	0.9171	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			70.32320	41.312	18.92	0.0829	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			419.37310	522.384	20.07	0.5648	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			500.97310	379.784	20.07	0.4352	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			278.88190	349.052	21.06	0.4133	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			821.28190	667.152	21.06	0.5867	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			289.59440	360.713	20.95	0.4160	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			832.79440	679.413	20.95	0.5840	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			116.85070	148.448	22.97	0.2001	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,616.95070	1,424.048	22.97	0.7999	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			400.65900	491.172	20.43	0.5098	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			644.65900	510.572	20.43	0.4902	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			494.20940	603.818	20.17	0.5808	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			515.10940	400.118	20.17	0.4192	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			564.43450	683.659	19.90	0.6203	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			456.13450	350.659	19.90	0.3797	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			189.95690	235.169	22.45	0.2722	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,409.35690	1,229.669	22.45	0.7278	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,683.12370	3,907.003	25.25	0.9971	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			2.52370	1.503	25.25	0.0029	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,010.97920	2,226.779	20.82	0.9624	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			30.37920	21.279	20.82	0.0376	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			309.89440	379.465	21.32	0.3997	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			959.29440	803.965	21.32	0.6003	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			918.52730	1,077.239	19.28	0.7729	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			245.62730	179.339	19.28	0.2271	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,316.94920	3,540.399	23.41	0.9932	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			5.54920	3.799	23.41	0.0068	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			600.74590	716.601	20.06	0.5982	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			539.34590	430.001	20.06	0.4018	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,115.66360	1,287.922	19.29	0.8160	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			198.06360	145.022	19.29	0.1840	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			479.18990	572.265	20.59	0.5087	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			741.58990	609.365	20.59	0.4913	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,259.95110	2,476.428	20.70	0.9665	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			29.25110	20.428	20.70	0.0335	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,250.38160	2,466.751	20.68	0.9660	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	09/06/2016	Foreign Exchange Option	13.30	Put			29.68160	20.752	20.68	0.0340	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,240.81800	2,457.079	20.66	0.9655	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			30.11800	21.079	20.66	0.0345	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,379.11530	3,602.800	23.15	0.9925	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			6.01530	4.400	23.15	0.0075	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,640.24300	2,860.102	21.06	0.9803	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			17.14300	11.702	21.06	0.0197	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,552.87620	2,771.993	20.92	0.9773	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			19.77620	13.593	20.92	0.0227	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,264.49480	2,480.463	20.47	0.9646	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			31.39480	22.063	20.47	0.0354	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,047.19270	2,259.896	20.12	0.9511	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			44.09270	31.496	20.12	0.0489	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,360.07710	2,577.221	20.62	0.9694	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			26.97710	18.821	20.62	0.0306	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,274.02550	2,490.118	20.48	0.9651	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			30.92550	21.718	20.48	0.0349	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,409.44910	1,597.937	19.12	0.8774	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			126.34910	89.537	19.12	0.1226	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,254.96970	2,470.813	20.45	0.9641	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			31.86970	22.413	20.45	0.0359	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,075.31250	2,288.490	20.17	0.9531	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			42.21250	30.090	20.17	0.0469	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			1,034.37270	1,198.185	19.34	0.7798	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			251.27270	189.785	19.34	0.2202	0.00	0	47,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,617.95600	1,820.945	19.41	0.9099	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			84.85600	62.546	19.41	0.0901	0.00	0	2,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,450.14140	1,640.754	19.10	0.8853	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			117.04140	82.354	19.10	0.1147	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			919.34610	1,068.633	19.42	0.7377	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			316.24610	240.233	19.42	0.2623	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,214.33400	1,391.221	19.23	0.8325	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			181.23400	132.821	19.23	0.1675	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			1,041.26160	1,205.621	19.33	0.7820	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			248.16160	187.222	19.33	0.2180	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			877.14730	1,021.680	19.49	0.7201	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			344.04730	263.280	19.49	0.2799	0.00	0	16,340
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			1,001.47290	1,161.376	19.36	0.7684	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			268.37290	202.976	19.36	0.2316	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			969.30810	1,125.194	19.38	0.7568	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			286.20810	216.794	19.38	0.2432	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			451.89650	538.492	20.85	0.4756	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			848.79650	710.092	20.85	0.5244	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			901.08590	1,048.084	19.44	0.7303	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			327.98590	249.684	19.44	0.2697	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			895.05710	1,041.440	19.45	0.7277	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	14.97	Put			331.95710	253.040	19.45	0.2723	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			399.09740	477.100	21.16	0.4344	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			965.99740	818.700	21.16	0.5656	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			737.98820	867.074	19.83	0.6546	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			454.88820	358.674	19.83	0.3454	0.00	0	1,900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			461.87470	550.052	20.79	0.4831	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			828.77470	691.652	20.79	0.5169	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			362.76420	434.649	21.41	0.4044	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,059.66420	906.249	21.41	0.5956	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			429.39980	512.376	20.98	0.4584	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			896.29980	753.976	20.98	0.5416	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			413.98560	494.444	21.07	0.4463	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			930.88560	786.044	21.07	0.5537	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			297.68270	357.772	21.91	0.3468	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,264.58270	1,099.372	21.91	0.6532	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			379.11820	453.775	21.29	0.4181	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,016.01820	865.375	21.29	0.5819	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			370.85370	444.114	21.35	0.4112	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,037.75370	885.714	21.35	0.5888	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			270.78850	325.879	22.16	0.3215	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,367.68850	1,197.479	22.16	0.6785	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			354.84680	425.374	21.46	0.3977	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,081.74680	926.974	21.46	0.6023	0.00	0	15,300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			334.55460	401.567	21.61	0.3801	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,141.45460	983.167	21.61	0.6199	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			219.46140	264.969	22.72	0.2707	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,606.36140	1,426.569	22.72	0.7293	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			291.24410	350.101	21.96	0.3408	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,288.14410	1,121.701	21.96	0.6592	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			287.02970	345.075	22.00	0.3369	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,303.92970	1,136.675	22.00	0.6631	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			207.17490	250.333	22.88	0.2579	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,674.07490	1,491.933	22.88	0.7421	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			266.87940	321.249	22.20	0.3177	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,383.77940	1,212.849	22.20	0.6823	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			237.61930	286.559	22.51	0.2890	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,514.51930	1,338.159	22.51	0.7110	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			194.22020	234.879	23.06	0.2443	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,751.12020	1,566.479	23.06	0.7557	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			217.88300	263.091	22.74	0.2690	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,614.78300	1,434.691	22.74	0.7310	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			214.76640	259.379	22.78	0.2658	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,631.66640	1,450.979	22.78	0.7342	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			94.92390	116.813	24.78	0.1326	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,631.82390	2,428.413	24.78	0.8674	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			199.86740	241.620	22.98	0.2503	0.00	0	750

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	17.05	Put			1,716.76740	1,533.220	22.98	0.7497	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			198.43990	239.916	23.00	0.2488	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,725.33990	1,541.516	23.00	0.7512	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			65.49340	80.949	25.68	0.0951	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			3,132.39340	2,922.549	25.68	0.9049	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			116.09550	142.481	24.31	0.1583	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,372.99550	2,174.081	24.31	0.8417	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			99.79290	122.725	24.67	0.1386	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,566.69290	2,364.325	24.67	0.8614	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			52.45820	63.024	26.46	0.0752	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			3,519.35820	3,304.624	26.46	0.9248	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			89.67330	110.430	24.92	0.1261	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			2,706.57330	2,502.030	24.92	0.8739	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			88.41010	108.895	24.95	0.1245	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,725.31010	2,520.495	24.95	0.8755	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			407.30740	486.286	21.16	0.4383	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			961.10740	814.686	21.16	0.5617	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			840.31540	974.750	19.80	0.6752	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			443.21540	351.950	19.80	0.3248	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			315.66140	374.778	22.20	0.3398	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,388.56140	1,221.978	22.20	0.6602	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			334.97180	396.421	22.11	0.3495	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,375.57180	1,211.221	22.11	0.6505	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			256.26790	304.280	22.91	0.2805	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,716.86790	1,539.080	22.91	0.7195	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,785.02620	4,009.433	23.56	0.9934	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			5.62620	4.233	23.56	0.0066	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,132.32370	2,343.008	19.72	0.9462	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			52.92370	37.808	19.72	0.0538	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			447.46080	520.294	21.89	0.3907	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,381.66080	1,227.394	21.89	0.6093	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			187.93840	222.872	24.46	0.1906	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,712.13840	2,519.972	24.46	0.8094	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,241.00140	2,447.546	19.04	0.9360	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			72.10140	51.546	19.04	0.0640	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			339.81680	395.955	22.82	0.3109	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,800.91680	1,629.955	22.82	0.6891	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			285.03260	335.359	23.38	0.2698	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,066.13260	1,889.359	23.38	0.7302	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,877.40780	4,102.653	22.21	0.9908	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			8.50780	6.653	22.21	0.0092	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			891.11910	1,014.977	20.22	0.6092	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			695.91910	591.977	20.22	0.3908	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,035.81920	3,256.182	18.25	0.9807	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			20.61920	13.182	18.25	0.0193	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			519.36500	598.544	21.78	0.4108	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,401.86500	1,253.044	21.78	0.5892	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			779.42060	890.218	20.65	0.5493	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			885.72060	768.418	20.65	0.4507	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			361.00990	417.831	23.07	0.3035	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,017.30990	1,846.031	23.07	0.6965	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			301.03360	350.425	23.79	0.2542	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,469.53360	2,290.425	23.79	0.7458	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,972.52330	4,198.818	21.06	0.9888	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			11.02330	8.818	21.06	0.0112	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,347.12170	2,550.231	18.21	0.9313	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			85.62170	60.231	18.21	0.0687	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			335.70260	390.043	23.48	0.2784	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,274.20260	2,100.043	23.48	0.7216	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			359.98240	416.103	23.39	0.2857	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,304.58240	2,131.703	23.39	0.7143	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			350.28000	405.115	23.47	0.2793	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,354.88000	2,180.715	23.47	0.7207	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,383.27460	2,588.580	18.04	0.9292	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			87.87460	64.180	18.04	0.0708	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,213.82320	2,413.140	18.31	0.9084	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			118.42320	88.740	18.31	0.0916	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			446.54530	511.724	22.73	0.3383	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,944.94530	1,781.024	22.73	0.6617	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,155.94510	2,354.185	18.51	0.8976	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			134.34510	103.485	18.51	0.1024	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,394.44420	2,602.013	18.19	0.9267	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			89.74420	68.213	18.19	0.0733	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			359.54740	415.643	23.48	0.2829	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,354.84740	2,181.843	23.48	0.7171	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			250.46200	290.928	24.62	0.2057	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,143.46200	2,954.528	24.62	0.7943	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,333.71950	1,492.887	19.58	0.7232	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			466.71950	396.487	19.58	0.2768	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,598.80070	2,812.992	17.92	0.9434	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			65.60070	50.391	17.92	0.0566	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,589.92640	2,803.869	17.93	0.9426	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			66.72640	51.269	17.93	0.0574	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,581.06480	2,794.759	17.94	0.9418	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			67.86480	52.159	17.94	0.0582	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,656.00710	1,831.641	19.30	0.7956	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			320.50710	266.441	19.30	0.2044	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			724.04450	821.966	21.26	0.4810	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,248.54450	1,116.766	21.26	0.5190	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,596.40180	2,808.715	17.90	0.9411	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			70.90180	53.514	17.90	0.0589	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			2,262.80330	2,464.043	18.37	0.9036	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	13.70	Put			127.30330	98.843	18.37	0.0964	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			580.62050	661.160	21.97	0.4063	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,605.12050	1,455.960	21.97	0.5937	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,519.48830	1,687.901	19.42	0.7645	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			383.98830	322.701	19.42	0.2355	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			753.84240	854.931	21.14	0.4954	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,188.34240	1,059.731	21.14	0.5046	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			200.16550	227.424	25.89	0.1605	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,914.66550	3,712.224	25.89	0.8395	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			677.03570	769.854	21.47	0.4576	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,351.53570	1,214.654	21.47	0.5424	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			633.25300	721.127	21.69	0.4351	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,457.75300	1,315.927	21.69	0.5649	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,605.25470	2,817.810	17.89	0.9419	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			69.75470	52.610	17.89	0.0581	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			442.07190	505.758	22.95	0.3256	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,106.57190	1,940.558	22.95	0.6744	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			405.12240	465.629	23.24	0.3036	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,269.62240	2,100.429	23.24	0.6964	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,658.65670	2,872.618	17.81	0.9466	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			63.15670	47.418	17.81	0.0534	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,614.11990	2,826.916	17.87	0.9427	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			68.61990	51.716	17.87	0.0573	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			344.69580	396.602	23.91	0.2588	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,731.39580	2,553.302	23.91	0.7412	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			323.09970	372.133	24.12	0.2450	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,869.79970	2,688.833	24.12	0.7550	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,078.75080	4,306.871	20.69	0.9848	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			15.45080	13.571	20.69	0.0152	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,465.56790	2,672.708	18.20	0.9208	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			102.26790	79.408	18.20	0.0792	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,574.55030	2,778.606	18.17	0.9142	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			121.95030	94.506	18.17	0.0858	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			349.83060	397.231	24.34	0.2426	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,167.23060	2,983.131	24.34	0.7574	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			340.03740	386.241	24.44	0.2367	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,237.43740	3,052.141	24.44	0.7633	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,172.75210	4,400.389	20.13	0.9829	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			20.15210	16.289	20.13	0.0171	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,282.96950	4,510.297	19.55	0.9811	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			24.96950	19.097	19.55	0.0189	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,699.57840	2,901.063	18.08	0.9088	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			141.57840	109.863	18.08	0.0912	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			360.16430	399.842	24.86	0.2273	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,702.16430	3,508.642	24.86	0.7727	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,524.82210	3,748.142	18.18	0.9587	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			55.62210	44.942	18.18	0.0413	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,515.27720	3,738.557	18.17	0.9583	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			56.07720	45.357	18.17	0.0417	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,505.73570	3,728.975	18.16	0.9580	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			56.53570	45.775	18.16	0.0420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,941.54430	3,147.196	17.60	0.9255	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			116.44430	87.696	17.60	0.0745	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,933.09420	3,138.467	17.61	0.9247	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			117.99420	88.967	17.61	0.0753	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,899.44300	3,103.681	17.67	0.9212	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,840.58100	10,612.519	27.61	0.9762	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,351.08530	4,579.465	19.11	0.9808	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			25.98530	19.965	19.11	0.0192	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,009.64720	3,217.497	17.49	0.9321	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			104.54720	77.997	17.49	0.0679	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,429.66170	5,236.557	27.61	0.8395	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,950.00640	3,155.940	17.59	0.9264	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			114.90640	86.440	17.59	0.0736	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			130.58850	155.029	27.61	0.0938	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,015.48850	6,805.529	27.61	0.9062	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			25.68100	32.018	27.61	0.0238	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,071.41350	4,883.371	27.61	0.8193	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			285.52480	330.574	27.61	0.1754	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,160.42480	4,971.074	27.61	0.8246	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			260.65880	302.685	27.61	0.1634	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,375.55880	5,183.185	27.61	0.8366	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			254.76170	296.057	27.61	0.1605	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,525.14640	4,324.767	26.58	0.7966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			346.40480	380.077	26.70	0.2010	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,581.30480	4,380.577	26.70	0.7990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			307.88790	352.103	27.52	0.1850	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,982.78790	4,792.603	27.52	0.8150	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			296.51350	342.871	27.61	0.1807	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,199.40500	4,001.242	25.93	0.7818	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			365.11110	400.490	26.17	0.2125	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,320.01110	4,120.990	26.17	0.7875	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			359.56010	394.430	26.32	0.2091	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,394.46010	4,194.930	26.32	0.7909	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			350.24640	384.267	26.58	0.2034	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,968.86070	3,772.495	25.46	0.7700	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			389.91600	427.576	25.56	0.2275	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,014.81600	3,818.076	25.56	0.7725	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			385.16580	422.384	25.67	0.2247	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,070.06580	3,872.885	25.67	0.7753	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			374.50500	410.742	25.93	0.2182	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,334.80120	3,151.527	24.30	0.7295	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			444.16140	489.612	24.50	0.2604	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,469.06140	3,280.112	24.50	0.7396	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			434.19850	475.987	24.62	0.2539	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,559.09850	3,366.487	24.62	0.7461	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			393.96070	431.995	25.46	0.2300	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,866.37490	2,691.243	23.61	0.6882	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			474.88020	527.512	24.16	0.2782	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,239.78020	3,058.012	24.16	0.7218	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			462.57670	513.971	24.28	0.2719	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,317.47670	3,134.471	24.28	0.7281	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			459.90120	511.027	24.30	0.2705	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,251.47280	2,090.300	22.64	0.6195	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			610.64800	676.652	23.11	0.3453	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,545.54800	2,377.152	23.11	0.6547	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			548.10480	608.026	23.55	0.3150	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,833.00480	2,658.525	23.55	0.6850	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			541.47490	600.743	23.61	0.3118	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,670.45710	1,527.341	21.63	0.5338	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			870.98160	960.957	21.69	0.4602	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,705.88160	1,561.457	21.69	0.5398	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			727.58650	804.439	22.41	0.3989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,112.48650	1,954.939	22.41	0.6011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			686.57280	759.800	22.64	0.3805	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,517.95930	1,381.781	21.36	0.5068	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			930.97660	1,026.833	21.44	0.4845	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,565.87660	1,427.333	21.44	0.5155	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			909.46160	1,002.993	21.53	0.4758	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,614.36160	1,473.493	21.53	0.5242	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			885.55710	976.841	21.63	0.4662	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,327.42670	1,199.816	21.01	0.4694	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,027.48420	1,132.218	21.10	0.5214	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,372.38420	1,242.718	21.10	0.4786	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,006.52450	1,109.513	21.17	0.5136	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,411.42450	1,280.013	21.17	0.4864	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			953.05930	1,051.281	21.36	0.4932	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			969.66600	860.231	20.29	0.3872	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,208.30310	1,326.988	20.53	0.5848	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,083.20310	967.488	20.53	0.4152	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,127.64410	1,240.301	20.77	0.5573	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,202.54410	1,080.801	20.77	0.4427	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,052.52670	1,159.316	21.01	0.5306	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			761.08410	664.835	19.80	0.3300	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,435.94300	1,570.724	19.92	0.6557	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			810.84300	711.224	19.92	0.3443	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,401.73520	1,534.184	20.01	0.6456	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			846.63520	744.684	20.01	0.3544	0.00	0	1,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,294.76600	1,419.731	20.29	0.6128	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			580.49800	504.894	19.50	0.2739	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,591.60960	1,738.411	19.60	0.6986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			666.50960	578.911	19.60	0.3014	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,586.18150	1,732.274	19.60	0.6972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			671.08150	582.774	19.60	0.3028	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,486.18410	1,624.335	19.80	0.6700	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			506.42240	437.077	19.41	0.2471	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,761.49300	1,923.113	19.46	0.7383	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			546.39300	473.613	19.46	0.2617	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,717.91010	1,877.333	19.49	0.7288	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			572.81010	497.833	19.49	0.2712	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,705.59800	1,864.394	19.50	0.7261	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			406.94200	346.793	19.26	0.2087	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,943.45010	2,113.753	19.33	0.7750	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			448.35010	384.253	19.33	0.2250	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,896.82020	2,064.973	19.36	0.7660	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			471.72020	405.473	19.36	0.2340	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,831.52240	1,996.577	19.41	0.7529	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			124.34300	94.181	17.67	0.0788	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,775.36030	2,975.179	17.89	0.9075	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			150.26030	115.679	17.89	0.0925	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,615.33810	2,808.883	18.17	0.8875	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			190.23810	149.383	18.17	0.1125	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			2,032.04200	2,206.293	19.26	0.7913	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,636.15160	1,764.420	19.95	0.6480	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			977.45160	868.620	19.95	0.3520	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			784.88550	852.501	23.17	0.3689	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			2,816.18550	2,646.700	23.17	0.6311	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,830.87620	1,974.497	19.66	0.6946	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			792.17620	698.697	19.66	0.3054	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,654.89430	1,785.583	19.92	0.6529	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			956.19430	849.783	19.92	0.3471	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			622.47150	676.716	24.27	0.3018	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,603.77150	3,420.916	24.27	0.6982	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,229.49670	1,331.331	21.20	0.5285	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,580.79670	1,445.531	21.20	0.4715	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,146.03900	1,242.003	21.48	0.5014	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,747.33900	1,606.203	21.48	0.4986	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			429.37030	470.153	27.29	0.2101	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,450.67030	5,254.353	27.29	0.7899	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			782.90340	850.354	23.18	0.3681	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			2,824.20340	2,654.553	23.18	0.6319	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			681.45080	740.596	23.83	0.3268	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,282.75080	3,104.796	23.83	0.6732	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,903.64750	2,051.077	19.56	0.7104	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			734.94750	645.277	19.56	0.2896	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,841.91190	1,986.122	19.64	0.6970	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			783.21190	690.322	19.64	0.3030	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,836.38700	1,980.300	19.65	0.6958	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			787.68700	694.500	19.65	0.3042	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,080.71050	2,226.011	20.19	0.6863	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			959.81050	869.411	20.19	0.3137	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,075.47600	2,220.501	20.19	0.6852	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			964.57600	873.901	20.19	0.3148	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,085.95060	2,231.526	20.18	0.6873	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			955.05060	864.926	20.18	0.3127	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,599.04750	1,711.646	22.15	0.5294	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,117.34750	1,997.446	22.15	0.4706	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,595.67640	1,708.092	22.16	0.5285	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,123.97640	2,003.892	22.16	0.4715	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,592.32180	1,704.547	22.17	0.5277	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,130.62180	2,010.347	22.17	0.4723	0.00	0	0
Total \$ / R Option												3,359,426.00	10,000	1,635,032
Total \$ / R												797,156,494.30	60,276	2,578,659
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.75840		15.53310			0.0000	315,168.00	20	991
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.06520		15.83550			0.0000	160,652.00	10	154
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.35950		16.12510			0.0000	0.00	0	6
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.63580		16.39870			0.0000	0.00	0	0
Total \$ / R MAXI Future												475,820.00	30	1,151
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			213,176.33140	234,584.390	20.26	0.9569	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			3,866.33140	2,744.390	20.26	0.0431	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			212,233.59130	233,627.034	20.24	0.9563	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			3,923.59130	2,787.034	20.24	0.0437	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			211,291.60340	232,670.200	20.23	0.9556	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			3,981.60340	2,830.200	20.23	0.0444	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			48,950.04660	41,731.386	19.59	0.2831	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			132,892.54140	148,605.695	19.59	0.7152	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			49,342.54140	42,085.695	19.59	0.2848	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			132,286.96130	147,961.894	19.60	0.7135	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			49,736.96130	42,441.894	19.60	0.2865	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			133,500.04660	149,251.387	19.59	0.7169	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			171,518.47170	187,303.214	19.54	0.7271	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			58,008.47170	50,353.213	19.54	0.2729	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			170,914.32610	186,664.851	19.55	0.7258	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			58,404.32610	50,714.851	19.55	0.2742	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			170,311.78110	186,028.073	19.56	0.7244	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			58,801.78110	51,078.073	19.56	0.2756	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			174,733.89620	160,620.301	21.48	0.4986	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call		114,283.63660	123,857.128	21.49	0.5003		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put		175,413.63660	161,277.128	21.49	0.4997		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call		114,925.18630	124,543.907	21.47	0.5024		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		174,055.18630	159,963.907	21.47	0.4976		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		114,603.89620	124,200.301	21.48	0.5014		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											475,820.00	30	1,151
£ / R	On 15/04/2016	Foreign Exchange Future			22.00920	21.69580			0.0000		66,027.60	3	121
£ / R	On 28/04/2016	Foreign Exchange Future			22.06670	21.75270			0.0000		0.00	0	157
£ / R	On 13/06/2016	Foreign Exchange Future			22.27200	21.95590			0.0000		67,439,616.00	3,028	57,239
£ / R	On 08/09/2016	Foreign Exchange Future			22.67120	22.35000			0.0000		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			22.72210	22.40010			0.0000		0.00	0	1,417
£ / R	On 19/12/2016	Foreign Exchange Future			23.16110	22.83210			0.0000		0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Future			23.58180	23.24840			0.0000		0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Future			23.75990	23.42540			0.0000		0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future			23.95610	23.62390			0.0000		0.00	0	0
Total £ / R Future											67,505,643.60	3,031	59,007
£ / R	On 15/04/2016	Foreign Exchange Option	24.20	Call		11.79640	15.644	21.08	0.0353		0.00	0	0
£ / R	On 15/04/2016	Foreign Exchange Option	24.20	Put		2,515.99640	2,206.444	21.08	0.9647		0.00	0	0
£ / R	On 28/04/2016	Foreign Exchange Option	22.04	Call		409.26270	535.070	19.15	0.5200		0.00	0	0
£ / R	On 28/04/2016	Foreign Exchange Option	22.04	Put		696.56270	508.370	19.15	0.4800		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.49	Call		1,733.04420	1,984.539	19.81	0.8264		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.49	Put		267.14420	202.539	19.81	0.1736		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.50	Call		1,725.54820	1,976.570	19.82	0.8251		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.50	Put		269.64820	204.570	19.82	0.1749		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.51	Call		1,718.06900	1,968.616	19.82	0.8237		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.51	Put		272.16900	206.616	19.82	0.1763		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	24.30	Call		224.90960	278.102	22.29	0.2184		0.00	0	1,300
£ / R	On 13/06/2016	Foreign Exchange Option	24.30	Put		2,569.00960	2,306.102	22.29	0.7816		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	26.50	Call		56.64030	67.257	23.52	0.0651		0.00	0	2,600
£ / R	On 13/06/2016	Foreign Exchange Option	26.50	Put		4,600.74030	4,295.257	23.52	0.9349		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Call		1,310.76500	1,483.154	20.85	0.5793		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Put		1,220.76500	1,071.954	20.85	0.4207		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Call		1,306.25610	1,478.270	20.86	0.5781		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Put		1,226.25610	1,077.070	20.86	0.4219		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Call		370.08360	430.446	23.19	0.2251		0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Put		3,870.08360	3,609.245	23.19	0.7749		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Call		1,865.13310	2,089.874	20.49	0.7096		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Put		715.13310	618.674	20.49	0.2904		0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Call		1,315.28660	1,488.058	20.85	0.5806		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Put		1,215.28660	1,066.858	20.85	0.4194		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.00	Call		1,075.46120	1,221.250	21.25	0.4971		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.00	Put		1,675.36120	1,499.150	21.25	0.5029		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	23.01	Call			1,071.84620	1,217.250	21.25	0.4959	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,681.74620	1,505.150	21.25	0.5041	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,079.09340	1,225.254	21.24	0.4982	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,668.99340	1,493.155	21.24	0.5018	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,763.14420	1,603.285	21.21	0.4494	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,703.60020	4,446.075	23.57	0.7403	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,744.83950	1,926.411	21.00	0.5866	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,542.73950	1,395.311	21.00	0.4134	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,740.45360	1,921.699	21.00	0.5856	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,548.35360	1,400.599	21.00	0.4144	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,585.24420	1,754.385	21.21	0.5506	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,736.08540	1,916.997	21.01	0.5847	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,553.98540	1,405.897	21.01	0.4153	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,609.65570	4,916.374	20.52	0.9176	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			187.55570	165.274	20.52	0.0824	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			595.70020	667.176	23.57	0.2597	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,753.43690	1,916.655	21.55	0.5289	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,255.03690	2,084.855	21.55	0.4711	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,749.77170	1,912.723	21.55	0.5282	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,261.37170	2,090.923	21.55	0.4718	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,757.10980	1,920.605	21.54	0.5297	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,248.70980	2,078.805	21.54	0.4703	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,870.26860	2,033.881	21.62	0.5286	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,424.86860	2,253.981	21.62	0.4714	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			406.10000	73.900		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			416.10000	83.900		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			396.10000	63.900		1.0000	0.00	0	0
Total £ / R Option												0.00	0	30,777
Total £ / R												67,505,643.60	3,031	89,784
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14034		0.13814			0.0000	0.00	0	5,827
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14356		0.14131			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14675		0.14446			0.0000	0.00	0	6,341
Total ¥ / R Future												0.00	0	13,316
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			17.88750	11.739	17.48	0.0260	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			959.73540	1,137.008	17.30	0.8364	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			145.53540	102.808	17.30	0.1636	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,815.79500	3,035.305	19.01	0.9971	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			1.59500	1.105	19.01	0.0029	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,832.08750	2,045.939	17.48	0.9740	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,146.68220	3,367.783	18.55	0.9828	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	0.11	Put			15.48220	12.083	18.55	0.0172	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,201.17680	2,410.272	17.76	0.9336	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			69.97680	54.572	17.76	0.0664	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,382.31260	1,559.342	17.72	0.8056	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			251.11260	203.642	17.72	0.1944	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00580	0.007	27.25	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,554.00580	26,324.907	27.25	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00350	0.004	27.25	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,554.00350	27,324.904	27.25	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00220	0.003	27.25	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,554.00220	28,324.903	27.25	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	13,316
€ / R	On	24/03/2016	Foreign Exchange Future			17.33850		17.12670			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.38510		17.17440			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.42660		17.21620			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			17.43660		17.22550			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			17.44150		17.23020			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.54530		17.33280			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.55340		17.34070			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.62190		17.40870			0.0000	51,033,022.40	2,896	83,455
€ / R	On	19/09/2016	Foreign Exchange Future			18.02620		17.80900			0.0000	15,322,270.00	850	6,028
€ / R	On	19/12/2016	Foreign Exchange Future			18.42370		18.20160			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			18.80570		18.58030			0.0000	0.00	0	2,100
Total € / R Future												66,355,292.40	3,746	103,061
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			0.39470	0.000	27.75	0.0000	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			1,293.69470	1,081.500	27.75	1.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			54.23530	73.731	23.45	0.1467	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,379.83530	1,188.631	23.45	0.8533	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			99.15630	126.566	23.42	0.1929	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,452.95630	1,269.966	23.42	0.8071	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			493.74020	601.565	21.33	0.6050	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			438.24020	334.965	21.33	0.3950	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			114.24810	144.487	23.39	0.2071	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,454.04810	1,272.987	23.39	0.7929	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			214.46520	258.272	22.86	0.2683	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,561.66520	1,392.972	22.86	0.7317	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			224.44480	269.443	22.87	0.2737	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,563.74480	1,396.043	22.87	0.7263	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,217.67200	2,418.894	21.40	0.9303	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			68.97200	56.994	21.40	0.0697	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			490.47220	413.165	20.89	0.3393	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			544.78460	640.270	21.68	0.4833	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			926.08460	808.370	21.68	0.5167	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			137.29660	168.832	24.49	0.1649	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			18.82940	15.029	23.05	0.0205	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,236.10480	2,437.568	21.43	0.9317	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			67.40480	55.668	21.43	0.0683	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,226.88440	2,428.228	21.42	0.9310	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			340.09270	281.665	20.61	0.2594	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			899.17220	1,035.065	20.89	0.6607	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,608.67850	1,790.242	20.50	0.8586	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			159.97850	128.342	20.50	0.1414	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			1,118.79270	1,273.565	20.61	0.7406	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			68.18440	56.328	21.42	0.0690	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,578.59660	2,396.931	24.49	0.8351	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,227.52940	3,436.929	23.05	0.9795	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			95.69920	85.314	19.43	0.0737	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,955.89920	3,162.583	19.43	0.9255	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			96.89920	86.383	19.43	0.0745	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,947.11230	3,153.663	19.44	0.9247	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			98.11230	87.463	19.44	0.0753	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,964.69920	3,171.514	19.43	0.9263	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			477.22400	447.761	20.09	0.2237	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,952.06760	2,131.673	20.20	0.7203	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,896.86870	2,074.729	20.23	0.7097	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			685.26870	641.029	20.23	0.2903	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			689.20210	644.767	20.23	0.2915	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,884.75480	2,062.224	20.24	0.7074	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			693.15480	648.523	20.24	0.2926	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,278.82400	2,471.461	20.09	0.7763	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			589.20860	673.487	23.65	0.3104	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,187.60860	3,049.787	23.65	0.6896	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			438.29620	502.662	24.77	0.2405	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,136.69620	3,978.962	24.77	0.7595	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,890.80210	2,068.467	20.23	0.7085	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			650.46760	607.973	20.20	0.2797	0.00	0	2,961
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,573.89950	1,500.549	21.19	0.4467	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,460.34590	1,612.247	21.20	0.5523	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,580.04590	1,506.547	21.20	0.4477	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,456.50280	1,608.257	21.21	0.5513	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,586.20280	1,512.557	21.21	0.4487	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,464.19950	1,616.249	21.19	0.5533	0.00	0	0
Total € / R Option												0.00	0	38,310
Total € / R												66,355,292.40	3,746	141,371
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.80740		11.69820			0.0000	38,067,057.60	3,224	6,951
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.98710		11.87630			0.0000	779,161.50	65	1,170

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	19/12/2016	Foreign Exchange Future			12.16310		12.05000			0.0000	0.00	0	330
AU\$ / R	On	13/03/2017	Foreign Exchange Future			12.33100		12.21690			0.0000	0.00	0	3,996
Total AU\$ / R Future												38,846,219.10	3,289	12,447
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,631.02140	1,736.916	17.52	0.9749	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			12.82140	9.516	17.52	0.0251	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,621.25400	1,727.093	17.48	0.9744	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			13.05400	9.693	17.48	0.0256	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,611.49090	1,717.272	17.44	0.9740	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			13.29090	9.872	17.44	0.0260	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,732.63150	1,835.781	17.37	0.9163	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			66.33150	58.681	17.37	0.0837	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,750.48930	1,853.922	17.38	0.9185	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			64.18930	56.822	17.38	0.0815	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,741.55330	1,844.846	17.37	0.9174	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			65.25330	57.746	17.37	0.0826	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			192.79740	173.948	17.21	0.1689	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,564.75960	1,658.846	17.20	0.8297	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			194.75960	175.746	17.20	0.1703	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,580.85350	1,675.268	17.23	0.8326	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			190.85350	172.168	17.23	0.1674	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,572.79740	1,667.049	17.21	0.8311	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			671.19690	618.640	16.78	0.3906	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			943.19120	1,004.548	16.79	0.6074	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			676.29120	623.548	16.79	0.3926	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			938.30150	999.482	16.79	0.6054	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			681.40150	628.482	16.79	0.3946	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			948.09690	1,009.640	16.78	0.6094	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												38,846,219.10	3,289	12,447
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.87200		11.78070			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.10730		12.01430			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			981.28650	1,056.996	16.36	0.8815	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			70.58650	54.996	16.36	0.1185	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			972.89490	1,048.340	16.36	0.8792	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			72.19490	56.340	16.36	0.1208	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			964.53310	1,039.709	16.36	0.8768	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			73.83310	57.709	16.36	0.1232	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			439.44670	478.046	17.69	0.4531	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			805.14670	750.746	17.69	0.5469	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			436.17010	474.551	17.70	0.4506	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	12.39	Put			811.87010	757.251	17.70	0.5494	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			432.91370	471.083	17.72	0.4481	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			818.61370	763.783	17.72	0.5519	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Future			16.18590		16.00790			0.0000	26,172,600.30	1,617	5,616
CHF / R	On	19/09/2016	Foreign Exchange Future			16.58150		16.40040			0.0000	0.00	0	0
Total CHF / R Future												26,172,600.30	1,617	5,616
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,712.87580	1,880.750	20.88	0.8934	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			94.97580	84.850	20.88	0.1066	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,703.82840	1,871.604	20.85	0.8924	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			95.92840	85.704	20.85	0.1076	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,695.29630	1,862.468	20.82	0.8914	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			97.39630	86.568	20.82	0.1086	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			897.77630	982.150	21.41	0.5269	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,097.37630	1,000.650	21.41	0.4731	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			893.95360	978.036	21.42	0.5253	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,103.55360	1,006.536	21.42	0.4747	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			890.14650	973.939	21.43	0.5238	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,109.74650	1,012.439	21.43	0.4762	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												26,172,600.30	1,617	5,616
CNH / R	On	13/06/2016	Foreign Exchange Future			2.40640		2.37840			0.0000	0.00	0	22,550
CNH / R	On	19/09/2016	Foreign Exchange Future			2.43780		2.40980			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	22,550
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,996.77560	2,220.732	21.36	0.8150	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			312.77560	256.732	21.36	0.1850	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,920.46300	2,140.840	21.30	0.8034	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			336.46300	276.840	21.30	0.1966	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,845.48830	2,062.157	21.24	0.7913	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			361.48830	298.157	21.24	0.2087	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,647.31010	1,505.170	21.16	0.4839	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1,205.11870	1,340.382	21.19	0.5052	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,707.11870	1,562.382	21.19	0.4948	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1,165.98790	1,298.684	21.23	0.4944	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,767.98790	1,620.684	21.23	0.5056	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1,245.31010	1,383.170	21.16	0.5161	0.00	0	0
Total CNH / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R												0.00	0	22,550
DKK / R	On	13/06/2016	Foreign Exchange Future			2.36850		2.34010			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.42460		2.39540			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,752.62010	3,003.746	22.17	0.9025	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			151.62010	118.746	22.17	0.0975	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,663.57300	2,911.678	21.96	0.8963	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			162.57300	126.678	21.96	0.1037	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,575.25400	2,820.142	21.76	0.8897	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			174.25400	135.142	21.76	0.1103	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,538.64060	1,697.019	22.59	0.5675	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,484.64060	1,351.019	22.59	0.4325	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,494.77000	1,649.949	22.63	0.5571	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,540.77000	1,403.949	22.63	0.4429	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,452.49480	1,604.378	22.68	0.5467	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,598.49480	1,458.378	22.68	0.4533	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.03060		2.00340			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.06970		2.04220			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.10650		2.07810			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.14030		2.11170			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			383.72270	457.801	21.27	0.3520	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,549.72270	1,351.801	21.27	0.6480	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			361.85170	431.549	21.40	0.3359	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,627.85170	1,425.550	21.40	0.6641	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			341.23240	406.746	21.53	0.3204	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,707.23240	1,500.746	21.53	0.6796	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			871.73860	986.100	20.89	0.4637	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,649.73860	1,489.100	20.89	0.5363	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			840.17900	950.659	20.96	0.4514	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,718.17900	1,553.659	20.96	0.5486	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			809.74150	916.419	21.04	0.4392	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,787.74150	1,619.419	21.04	0.5608	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,298.26570	1,429.874	20.66	0.5211	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,717.26570	1,564.874	20.66	0.4789	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,261.30220	1,390.443	20.73	0.5108	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,780.30220	1,625.443	20.73	0.4892	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,225.33650	1,352.056	20.81	0.5005	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,844.33650	1,687.056	20.81	0.4995	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,602.72360	1,735.755	20.66	0.5408	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,885.72360	1,732.755	20.66	0.4592	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,564.84740	1,694.970	20.72	0.5318	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,947.84740	1,791.970	20.72	0.4682	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,527.84970	1,655.901	20.78	0.5230	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,010.84970	1,852.901	20.78	0.4770	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			0.15320		0.14930			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15280		0.15000			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15250		0.15090			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			0.07280		0.07230			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06660		0.06560			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.06240		0.06160			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			10.50880		10.37960			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.66820		10.53700			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.82590		10.69160			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			1,377.87430	1,504.817	16.19	0.9801	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			8.27430	6.017	16.19	0.0199	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,397.56690	1,524.597	16.30	0.9808	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			7.96690	5.797	16.30	0.0192	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,387.71900	1,514.706	16.25	0.9805	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			8.11900	5.906	16.25	0.0195	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,181.48390	1,292.933	16.21	0.8677	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			104.48390	84.733	16.21	0.1323	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,173.22440	1,284.406	16.20	0.8658	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			106.22440	86.206	16.20	0.1342	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,164.98920	1,275.899	16.19	0.8639	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			107.98920	87.699	16.19	0.1361	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			542.02770	601.211	16.50	0.5221	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			700.42770	625.311	16.50	0.4779	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			538.23080	597.088	16.52	0.5195	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			706.63080	631.188	16.52	0.4805	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			534.45520	592.992	16.53	0.5169	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	10.87	Put			712.85520	637.092	16.53	0.4831	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			1.40620		1.39220			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.42130		1.40710			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.43490		1.42040			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.44360		1.42900			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			722.00000	862.000		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			622.00000	762.000		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			522.00000	662.000		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	13.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			129.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			71.00000	213.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	113.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			29.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			104.00000	249.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			4.00000	149.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			204.00000	349.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			90.00000	236.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	136.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			10.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	36.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			110.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.11830		1.12070			0.0000	0.00	0	4,694
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.12210		1.12460			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12620		1.12880			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	4,694
Total QUANTO € / \$												0.00	0	4,694

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	13/06/2016	Foreign Exchange Future			27,553.90000		27,198.78000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			28,092.03000		27,731.70000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.49370		11.36440			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.69760		11.56370			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,212.25220	1,334.620	17.83	0.9300	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			37.85220	30.921	17.83	0.0700	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,202.88070	1,325.143	17.79	0.9288	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			38.48070	31.443	17.79	0.0712	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,193.87460	1,315.676	17.74	0.9277	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			39.47460	31.976	17.74	0.0723	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			556.18850	622.245	17.90	0.5461	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			612.48850	544.645	17.90	0.4539	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			552.05350	617.736	17.91	0.5434	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			618.35350	550.136	17.91	0.4566	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			547.94880	613.258	17.93	0.5407	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			624.24880	555.658	17.93	0.4593	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			5.35920		5.29470			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.32570		5.25820			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			547.84570	608.749	16.05	0.9459	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			13.14570	9.549	16.05	0.0541	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			538.60850	599.110	15.95	0.9438	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			13.90850	9.910	15.95	0.0562	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			529.40840	589.486	15.85	0.9417	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			14.70840	10.285	15.85	0.0583	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			245.37750	282.594	16.45	0.5722	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			237.17750	206.894	16.45	0.4278	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			240.80520	277.280	16.44	0.5657	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			242.60520	211.580	16.44	0.4343	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			236.29890	272.032	16.44	0.5592	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			248.09890	216.332	16.44	0.4408	0.00	0	0
Total TRY / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R									0.00	0	0
ZMW / R On 13/06/2016 Foreign Exchange Future			1.31720		1.30180			0.0000	0.00	0	0
ZMW / R On 19/09/2016 Foreign Exchange Future			1.26620		1.24610			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									993152643.70	61,989	1,177,820
Total Options									3359426.00	10,000	1,704,119
Grand Total:									996,512,069.70	71,989	2,881,939