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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/04/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/04/2016 Foreign Exchange Future			15.03540		15.23360			0.0000	2,706,372.00	180	0
\$ / R On 11/04/2016 Foreign Exchange Future			14.93510		15.23370			0.0000	0.00	0	100
\$ / R On 14/04/2016 Foreign Exchange Future			14.93810		15.23370			0.0000	0.00	0	0
\$ / R On 15/04/2016 Foreign Exchange Future			14.94110		15.23670			0.0000	2,958,337.80	198	2,199
\$ / R On 18/04/2016 Foreign Exchange Future			14.95000		15.24570			0.0000	0.00	0	0
\$ / R On 20/04/2016 Foreign Exchange Future			14.95590		15.25170			0.0000	0.00	0	875
\$ / R On 22/04/2016 Foreign Exchange Future			14.96180		15.25770			0.0000	0.00	0	0
\$ / R On 25/04/2016 Foreign Exchange Future			14.97050		15.26670			0.0000	0.00	0	0
\$ / R On 26/04/2016 Foreign Exchange Future			14.97350		15.26960			0.0000	1,302,694.50	87	267
\$ / R On 28/04/2016 Foreign Exchange Future			14.97930		15.27560			0.0000	0.00	0	107
\$ / R On 29/04/2016 Foreign Exchange Future			14.98230		15.27860			0.0000	0.00	0	1,100
\$ / R On 03/05/2016 Foreign Exchange Future			14.99400		15.29060			0.0000	0.00	0	0
\$ / R On 04/05/2016 Foreign Exchange Future			14.99690		15.29360			0.0000	4,109,150.60	274	733
\$ / R On 06/05/2016 Foreign Exchange Future			15.00280		15.09030			0.0000	0.00	0	0
\$ / R On 10/05/2016 Foreign Exchange Future			15.01450		15.31160			0.0000	0.00	0	825
\$ / R On 13/05/2016 Foreign Exchange Future			15.02330		15.32070			0.0000	0.00	0	550
\$ / R On 16/05/2016 Foreign Exchange Future			15.03230		15.32980			0.0000	0.00	0	1,880
\$ / R On 17/05/2016 Foreign Exchange Future			15.03520		15.33280			0.0000	0.00	0	100
\$ / R On 18/05/2016 Foreign Exchange Future			15.03820		15.33590			0.0000	0.00	0	0
\$ / R On 19/05/2016 Foreign Exchange Future			15.04120		15.33890			0.0000	0.00	0	0
\$ / R On 20/05/2016 Foreign Exchange Future			15.04420		15.34190			0.0000	0.00	0	4,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/05/2016	Foreign Exchange Future			15.05310		15.35100			0.0000	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Future			15.05900		15.35710			0.0000	0.00	0	285
\$ / R	On	27/05/2016	Foreign Exchange Future			15.06500		15.36320			0.0000	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Future			15.07680		15.37530			0.0000	2,502,748.80	166	979
\$ / R	On	06/06/2016	Foreign Exchange Future			15.09470		15.39350			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.10060		15.39960			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.10360		15.40260			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.11550		15.41480			0.0000	395,043,592.50	26,135	667,246
\$ / R	On	14/06/2016	Foreign Exchange Future			15.11850		15.41780			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			15.14830		15.44830			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.16020		15.46050			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			15.16320		15.46360			0.0000	0.00	0	200
\$ / R	On	26/07/2016	Foreign Exchange Future			15.24460		15.54690			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.24760		15.55000			0.0000	0.00	0	2,110
\$ / R	On	11/08/2016	Foreign Exchange Future			15.29330		15.59680			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.30550		15.60920			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.31160		15.61540			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.33900		15.64350			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.34810		15.65280			0.0000	0.00	0	2,610
\$ / R	On	06/09/2016	Foreign Exchange Future			15.37250		15.67770			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.37850		15.68400			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.38160		15.68710			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.39380		15.69950			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.39990		15.70580			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.41200		15.71820			0.0000	23,441,652.00	1,521	165,708
\$ / R	On	28/09/2016	Foreign Exchange Future			15.43940		15.74630			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.52590		15.83470			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.62910		15.94020			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.67920		15.99140			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.69480		16.00730			0.0000	156,948,000.00	10,000	53,024
\$ / R	On	13/03/2017	Foreign Exchange Future			15.96260		16.28310			0.0000	7,981,300.00	500	4,147
\$ / R	On	19/06/2017	Foreign Exchange Future			16.22090		16.53840			0.0000	12,976,720.00	800	0
\$ / R	On	18/09/2017	Foreign Exchange Future			16.43770		16.74820			0.0000	0.00	0	0
Total \$ / R Future												609,970,568.20	39,861	911,624
\$ / R	On	08/04/2016	Foreign Exchange Option	15.34	Call			53.34970	0.000	12.70	0.0000	0.00	0	0
\$ / R	On	08/04/2016	Foreign Exchange Option	15.34	Put			159.74970	304.600	12.70	1.0000	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			6.96620	0.415	27.66	0.0036	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			753.26620	1,045.314	27.66	0.9964	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Call			78.63930	21.426	21.80	0.1079	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Put			314.93930	553.326	21.80	0.8921	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Call			70.77830	19.012	21.95	0.0972	0.00	0	5,000
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Put			337.07830	580.912	21.95	0.9028	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	14.86	Call			419.70270	192.188	19.67	0.5872	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	14.86	Put			46.00270	114.088	19.67	0.4128	0.00	0	200
\$ / R	On	14/04/2016	Foreign Exchange Option	15.21	Call			179.54440	57.953	20.50	0.2505	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/04/2016	Foreign Exchange Option	15.21	Put			155.84440	329.853	20.50	0.7495	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			20.71350	4.829	22.89	0.0270	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			674.01350	953.729	22.89	0.9730	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Call			10.02860	2.963	25.01	0.0162	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Put			873.32860	1,161.863	25.01	0.9838	0.00	0	15,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			1.85980	0.593	28.92	0.0028	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,846.15980	2,140.593	28.92	0.9972	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,279.69800	985.354	21.33	0.9737	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			3.99800	5.354	21.33	0.0263	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			134.07860	48.232	20.14	0.1809	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			308.37860	518.232	20.14	0.8191	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			6.91440	2.896	26.72	0.0118	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			1,465.21440	1,756.996	26.72	0.9882	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	15.21	Call			246.69540	116.286	20.21	0.3294	0.00	0	2,000
\$ / R	On	20/04/2016	Foreign Exchange Option	15.21	Put			204.99540	370.386	20.21	0.6706	0.00	0	0
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Call			602.06470	370.601	19.19	0.6810	0.00	0	0
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Put			54.36470	118.801	19.19	0.3190	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			7.74760	4.304	24.59	0.0155	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			1,551.04760	1,843.804	24.59	0.9845	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			34.72580	13.335	22.07	0.0450	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,055.12580	1,329.835	22.07	0.9550	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			12.32290	5.588	23.47	0.0199	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			1,432.72290	1,722.088	23.47	0.9801	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,469.64000	3,173.541	30.13	0.9998	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.04000	0.041	30.13	0.0002	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,773.15320	1,479.859	23.39	0.9783	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			3.55320	6.359	23.39	0.0217	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			135.45630	66.182	21.25	0.1772	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			525.85630	752.682	21.25	0.8228	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call			121.33720	60.651	21.54	0.1568	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put			625.73720	861.351	21.54	0.8432	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			55.43210	24.621	22.29	0.0708	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			1,006.83210	1,272.321	22.29	0.9292	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Call			562.57590	368.784	19.42	0.5749	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Put			141.97590	244.784	19.42	0.4251	0.00	0	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Call			459.13720	289.639	19.61	0.4916	0.00	0	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Put			198.53720	325.639	19.61	0.5084	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			34.36760	17.169	23.42	0.0455	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			1,440.76760	1,720.269	23.42	0.9545	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Call			0.00000	290.015	19.96	0.4692	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Put			0.00000	377.215	19.96	0.5308	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,074.86370	817.180	18.89	0.8225	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			43.26370	82.680	18.89	0.1775	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			280.64520	177.975	20.79	0.3097	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			479.04520	673.475	20.79	0.6903	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			167.77450	104.042	21.94	0.1909	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put		827.07450	1,060.742	21.94	0.8091	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call		179.16430	113.565	21.77	0.1993	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put		839.36430	1,071.265	21.77	0.8007	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call		55.17470	32.015	23.62	0.0650	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put		1,672.37470	1,946.815	23.62	0.9350	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call		712.53840	515.206	19.51	0.6101	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put		176.63840	277.006	19.51	0.3899	0.00	0	15,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call		275.62490	183.655	21.23	0.2854	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put		636.72490	842.454	21.23	0.7146	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call		360.02650	246.021	20.79	0.3558	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put		498.12650	681.821	20.79	0.6442	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call		425.55200	297.566	20.37	0.4027	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put		434.55200	604.466	20.37	0.5973	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call		517.91090	368.537	20.11	0.4629	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put		360.81090	509.537	20.11	0.5371	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		1,880.61320	1,590.278	19.14	0.9451	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		17.41320	25.278	19.14	0.0549	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		206.22190	139.641	22.06	0.2104	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		973.02190	1,204.641	22.06	0.7896	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call		112.36660	73.525	23.18	0.1209	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		1,449.16660	1,708.525	23.18	0.8791	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		3,564.15320	3,266.308	24.75	0.9969	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		0.95320	1.308	24.75	0.0031	0.00	0	250
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call		775.98880	582.635	19.47	0.6059	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put		220.68880	325.835	19.47	0.3941	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		469.19310	343.229	20.46	0.4045	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		525.69310	698.529	20.46	0.5955	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		3,197.01910	2,899.129	22.92	0.9908	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		3.51910	4.429	22.92	0.0092	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call		973.41490	758.919	19.27	0.6799	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put		173.81490	258.319	19.27	0.3201	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call		359.69750	260.169	21.15	0.3207	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put		740.09750	939.569	21.15	0.6793	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		2,133.40270	1,842.457	19.78	0.9463	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		20.80270	28.857	19.78	0.0537	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		2,123.70800	1,832.902	19.75	0.9455	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		21.10800	29.302	19.75	0.0545	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		2,114.01720	1,823.353	19.73	0.9447	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		21.41720	29.753	19.73	0.0553	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call		1,073.44490	850.316	19.17	0.7091	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put		158.64490	234.816	19.17	0.2909	0.00	0	59,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call		901.51290	702.341	19.43	0.6352	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put		226.71290	326.841	19.43	0.3648	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call		894.84660	696.590	19.44	0.6321	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put		230.04660	331.090	19.44	0.3679	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call		875.03330	679.533	19.48	0.6226	0.00	0	25,500

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	14.78	Put			240.23330	344.033	19.48	0.3774	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			861.98410	668.328	19.50	0.6163	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			247.18410	352.828	19.50	0.3837	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			829.91910	640.892	19.56	0.6005	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			265.11910	375.392	19.56	0.3995	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			780.28580	598.712	19.65	0.5752	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			295.48580	413.212	19.65	0.4248	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			762.20560	583.435	19.68	0.5657	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			307.40560	427.935	19.68	0.4343	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			756.24520	578.407	19.69	0.5625	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			311.44520	432.907	19.69	0.4375	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			738.55330	563.518	19.72	0.5531	0.00	0	54,233
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			323.75330	448.018	19.72	0.4469	0.00	0	7,840
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			602.41810	453.571	20.12	0.4758	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			437.61810	588.071	20.12	0.5242	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			347.04380	254.378	21.36	0.3044	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			832.24380	1,038.878	21.36	0.6956	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			338.14440	247.614	21.42	0.2978	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			853.34440	1,062.114	21.42	0.7022	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			318.19730	232.509	21.56	0.2828	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			903.39730	1,117.009	21.56	0.7172	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			304.63280	222.277	21.66	0.2725	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			939.83280	1,156.777	21.66	0.7275	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			291.61680	212.493	21.76	0.2625	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			976.81680	1,196.993	21.76	0.7375	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			274.33950	199.509	21.90	0.2490	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,029.53950	1,254.009	21.90	0.7510	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			267.30080	194.191	21.96	0.2434	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,052.50080	1,278.691	21.96	0.7566	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			260.43890	189.016	22.02	0.2379	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,075.63890	1,303.516	22.02	0.7621	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			253.74990	183.979	22.08	0.2326	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,098.94990	1,328.479	22.08	0.7674	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			245.09540	177.472	22.16	0.2256	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			1,130.29540	1,361.972	22.16	0.7744	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			236.73080	171.201	22.24	0.2188	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,161.93080	1,395.701	22.24	0.7812	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			206.02810	148.291	22.56	0.1933	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,291.22810	1,532.791	22.56	0.8067	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			200.73300	144.360	22.62	0.1889	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,315.93300	1,558.860	22.62	0.8111	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			197.27830	141.799	22.66	0.1860	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,332.47830	1,576.299	22.66	0.8140	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			184.05790	131.902	22.81	0.1747	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,399.25790	1,646.402	22.81	0.8253	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			180.89680	129.494	22.85	0.1719	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put		1,416.09680	1,663.994	22.85	0.8281	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call		177.78910	127.132	22.88	0.1692	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put		1,432.98910	1,681.632	22.88	0.8308	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		157.52570	111.779	23.13	0.1513	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		1,552.72570	1,806.279	23.13	0.8487	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call		143.29030	101.056	23.33	0.1384	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put		1,648.49030	1,905.556	23.33	0.8616	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		142.06380	100.134	23.34	0.1373	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		1,657.26380	1,914.634	23.34	0.8627	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call		139.64200	98.319	23.38	0.1351	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		1,674.84200	1,932.819	23.38	0.8649	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		133.56840	93.928	23.47	0.1298	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put		1,718.76840	1,978.428	23.47	0.8702	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call		127.76480	89.740	23.56	0.1246	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put		1,762.96480	2,024.240	23.56	0.8754	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		126.63490	88.925	23.58	0.1236	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,771.83490	2,033.425	23.58	0.8764	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call		123.30620	86.529	23.63	0.1207	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put		1,798.50620	2,061.029	23.63	0.8793	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		66.72140	46.272	24.87	0.0684	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		2,441.92140	2,720.772	24.87	0.9316	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		55.71810	38.560	25.24	0.0578	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		2,640.91810	2,923.060	25.24	0.9422	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		52.49700	36.309	25.37	0.0547	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		2,707.69700	2,990.810	25.37	0.9453	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call		49.06090	33.962	25.52	0.0514	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put		2,784.26090	3,068.462	25.52	0.9486	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		48.24030	33.409	25.56	0.0506	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		2,803.44030	3,087.910	25.56	0.9494	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call		37.26280	26.024	26.15	0.0399	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put		3,102.46280	3,390.524	26.15	0.9601	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		33.86530	23.679	26.38	0.0365	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		3,219.06530	3,508.180	26.38	0.9635	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call		24.87810	17.453	27.15	0.0272	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put		3,610.07810	3,901.953	27.15	0.9728	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		3,259.27580	2,961.123	22.78	0.9891	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		4.47580	5.624	22.78	0.0109	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		2,518.21960	2,223.658	20.75	0.9665	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		13.41960	18.158	20.75	0.0335	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		2,430.07950	2,136.320	20.51	0.9618	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		15.27950	20.820	20.51	0.0382	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		2,235.14790	1,943.631	19.97	0.9493	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		20.34790	28.131	19.97	0.0507	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		2,147.92770	1,857.665	19.72	0.9425	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		23.12770	32.165	19.72	0.0575	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		2,138.25790	1,848.147	19.70	0.9417	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	13.30	Put			23.45790	32.647	19.70	0.0583	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,128.59330	1,838.634	19.67	0.9409	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			23.79330	33.134	19.67	0.0591	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,945.91300	1,659.320	19.16	0.9234	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			31.11300	43.820	19.16	0.0766	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,917.25140	1,631.280	19.07	0.9202	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			32.45140	45.780	19.07	0.0798	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,482.55500	1,222.411	18.94	0.8394	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			67.75500	106.911	18.94	0.1606	0.00	0	2,394
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,312.08390	1,064.076	18.98	0.7924	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			97.28390	148.576	18.98	0.2076	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,270.80340	1,026.130	18.98	0.7796	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			106.00340	160.630	18.98	0.2204	0.00	0	51,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			1,111.64520	883.524	19.11	0.7240	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			146.84520	218.024	19.11	0.2760	0.00	0	500
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			299.43420	219.353	21.77	0.2673	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			971.63420	1,190.853	21.77	0.7327	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			227.36640	170.915	22.96	0.2010	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,419.06640	1,662.615	22.96	0.7990	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			706.16460	549.259	20.17	0.5123	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			427.86460	570.959	20.17	0.4877	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			180.30310	135.060	23.62	0.1599	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,759.80310	2,014.860	23.62	0.8401	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,664.63530	3,364.919	22.77	0.9916	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			4.13530	4.719	22.77	0.0084	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,003.45800	1,722.533	19.30	0.9067	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			42.95800	62.333	19.30	0.0933	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			245.87560	187.225	22.89	0.2123	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,405.37560	1,647.025	22.89	0.7877	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			998.60640	803.881	19.63	0.6426	0.00	0	224
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			255.00640	360.681	19.63	0.3574	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			138.14390	108.447	25.22	0.1126	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,781.24390	3,053.847	25.22	0.8874	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			359.24040	288.054	22.70	0.2661	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,412.34040	1,643.454	22.70	0.7339	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			265.34660	210.155	23.58	0.2020	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,845.34660	2,092.555	23.58	0.7980	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			218.27810	172.366	24.08	0.1699	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,118.27810	2,374.766	24.08	0.8301	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,756.70890	3,454.887	21.09	0.9884	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			6.70890	7.287	21.09	0.0116	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,114.42770	1,840.684	19.21	0.8863	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			64.42770	93.084	19.21	0.1137	0.00	0	150
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,916.30360	2,622.393	18.84	0.9591	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			19.50360	29.093	18.84	0.0409	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			775.71680	638.161	20.75	0.4759	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			698.91680	864.861	20.75	0.5241	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			432.91740	353.868	22.54	0.2934	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,433.71740	1,658.368	22.54	0.7066	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			291.43900	235.168	23.75	0.2051	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,066.03900	2,313.568	23.75	0.7949	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			673.10520	553.801	21.24	0.4196	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			897.70520	1,082.201	21.24	0.5804	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,226.77600	1,956.851	18.92	0.8746	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			83.27600	117.851	18.92	0.1254	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			272.88140	221.468	24.12	0.1884	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,329.38140	2,582.469	24.12	0.8116	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			242.76910	196.722	24.44	0.1697	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,529.26910	2,787.722	24.44	0.8303	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,852.92600	3,548.900	19.90	0.9857	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			9.42600	9.900	19.90	0.0143	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			1,042.58960	874.229	20.13	0.5680	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			529.78960	666.129	20.13	0.4320	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			288.67340	236.222	24.10	0.1926	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,410.97340	2,663.722	24.10	0.8074	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,266.34740	1,997.574	18.77	0.8720	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			88.64740	125.074	18.77	0.1280	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,095.17640	1,836.520	18.98	0.8424	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			117.47640	164.020	18.98	0.1576	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			297.18440	243.275	24.02	0.1977	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,359.48440	2,610.775	24.02	0.8023	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,035.30640	1,782.034	19.05	0.8293	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			131.30640	183.534	19.05	0.1707	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			375.97600	309.221	23.42	0.2417	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,991.97600	2,230.721	23.42	0.7583	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,275.98530	2,009.037	18.76	0.8711	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			88.88530	127.437	18.76	0.1289	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			298.05870	244.374	24.10	0.1964	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,410.95870	2,662.774	24.10	0.8036	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,214.49800	1,031.788	19.86	0.6138	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			464.99800	587.988	19.86	0.3862	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			204.06450	171.264	25.47	0.1400	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,214.56450	3,487.464	25.47	0.8600	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,481.99590	2,206.666	18.46	0.8974	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			66.19590	96.766	18.46	0.1026	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,473.07940	2,198.153	18.47	0.8962	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			67.27940	98.253	18.47	0.1038	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,464.17750	2,189.656	18.48	0.8949	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			68.37750	99.756	18.48	0.1051	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			2,142.88140	1,886.874	18.90	0.8396	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			124.68140	174.873	18.90	0.1604	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,532.65100	1,314.213	19.38	0.7035	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		314.45100	402.213	19.38	0.2965	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		1,211.74940	1,031.401	19.91	0.6063	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		493.54940	619.401	19.91	0.3937	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		660.02930	553.230	21.72	0.3824	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,211.82930	1,411.230	21.72	0.6176	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		2,477.83750	2,203.420	18.41	0.8944	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		69.63750	101.420	18.41	0.1056	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		588.45620	493.759	22.12	0.3482	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,380.25620	1,591.760	22.12	0.6518	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		548.89510	460.211	22.36	0.3283	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		1,490.69510	1,708.211	22.36	0.6717	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		1,397.00230	1,191.715	19.51	0.6653	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		378.80230	479.715	19.51	0.3347	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		469.71030	392.807	22.91	0.2871	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		1,751.51030	1,980.807	22.91	0.7129	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		373.49780	309.397	23.58	0.2343	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,155.29780	2,397.397	23.58	0.7657	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		632.16550	530.050	21.87	0.3692	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,273.96550	1,478.050	21.87	0.6308	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		340.54620	281.708	23.85	0.2160	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,322.34620	2,569.709	23.85	0.7840	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		166.73610	143.989	27.28	0.1133	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		3,998.53610	4,281.989	27.28	0.8867	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		500.65120	419.415	22.69	0.3035	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		1,642.45120	1,867.415	22.69	0.6965	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		2,540.29580	2,263.066	18.32	0.9029	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		62.09580	91.066	18.32	0.0971	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		2,495.61670	2,220.379	18.38	0.8968	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		67.41670	98.379	18.38	0.1032	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		2,486.72040	2,211.891	18.40	0.8956	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		68.52040	99.891	18.40	0.1044	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		271.04130	224.415	24.76	0.1717	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		2,934.74130	3,195.015	24.76	0.8283	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		3,958.40280	3,653.639	19.29	0.9817	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		12.10280	14.239	19.29	0.0183	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		2,342.55120	2,081.625	18.69	0.8660	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		96.25120	142.225	18.69	0.1340	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		290.15750	240.380	24.54	0.1826	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		2,793.85750	3,050.980	24.54	0.8174	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		298.37070	253.988	25.07	0.1770	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,233.67070	3,498.088	25.07	0.8230	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		289.66570	248.328	25.23	0.1730	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,304.96570	3,572.428	25.23	0.8270	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		4,052.29900	3,746.383	19.30	0.9766	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		17.59900	20.483	19.30	0.0234	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		2,452.76400	2,190.461	18.69	0.8593	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	26/10/2016	Foreign Exchange Option	13.50	Put		118.06400	164.562	18.69	0.1407	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		2,576.67980	2,315.806	18.64	0.8545	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		136.47980	186.706	18.64	0.1455	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		313.21230	275.281	25.86	0.1736	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		3,773.01230	4,046.181	25.86	0.8264	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		4,162.06230	3,854.966	18.97	0.9730	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		21.86230	25.866	18.97	0.0270	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		3,399.84510	3,104.952	17.78	0.9379	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		48.44510	65.752	17.78	0.0621	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		3,390.24350	3,095.935	17.79	0.9372	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		48.84350	66.735	17.79	0.0628	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		3,380.64360	3,086.929	17.80	0.9364	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		49.24360	67.729	17.80	0.0636	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		2,776.19270	2,513.714	18.45	0.8700	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		118.89270	168.914	18.45	0.1300	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		1,909.30830	1,685.205	19.37	0.7157	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		402.00830	490.406	19.37	0.2843	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		2,818.27190	2,553.781	18.39	0.8758	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		109.43100	157.041	18.37	0.1231	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		104.96890	81.527	27.17	0.0581	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		7,107.66890	7,396.727	27.17	0.9419	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		4,228.24290	3,919.464	18.24	0.9742	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		20.94290	24.664	18.24	0.0258	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		5,233.57400	5,499.267	27.17	0.8787	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		218.67990	175.418	27.17	0.1115	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		5,451.37990	5,720.618	27.17	0.8885	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		2,886.37500	2,618.726	18.28	0.8849	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		99.07500	143.926	18.28	0.1151	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		2,826.73100	2,561.841	18.37	0.8769	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		4,660.57700	4,918.316	27.17	0.8490	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		260.93040	210.992	27.17	0.1300	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		5,053.63040	5,316.192	27.17	0.8700	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		18.60490	13.459	27.17	0.0117	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		10,951.30490	11,258.659	27.17	0.9883	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		240.87400	194.067	27.17	0.1213	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		4,396.85930	4,668.993	27.17	0.8343	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		319.31970	274.699	27.17	0.1614	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		4,472.01970	4,739.899	27.17	0.8386	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		213.43400	171.023	27.17	0.1091	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		5,506.13400	5,776.223	27.17	0.8909	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		307.87700	253.116	27.17	0.1510	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		4,088.55200	4,362.816	26.69	0.8209	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		341.68960	304.010	26.81	0.1769	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		4,144.38960	4,419.210	26.81	0.8231	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		250.71830	202.366	27.17	0.1256	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		5,143.41830	5,407.566	27.17	0.8744	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		324.15930	283.793	27.17	0.1657	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		3,536.33250	3,804.213	25.54	0.7954	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		384.82320	341.381	25.73	0.1999	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		3,627.52320	3,896.581	25.73	0.8001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		311.21610	259.422	27.17	0.1540	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		4,603.91610	4,864.622	27.17	0.8460	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		345.85200	307.616	26.69	0.1791	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		3,301.06320	3,565.624	25.04	0.7825	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		409.49280	362.746	25.21	0.2129	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		3,382.19280	3,647.946	25.21	0.7871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		332.36200	295.924	27.07	0.1718	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		4,275.06200	4,551.124	27.07	0.8282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		393.63250	349.013	25.54	0.2046	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		2,594.06150	2,834.170	23.72	0.7288	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		483.99160	419.039	24.17	0.2455	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		2,886.69160	3,134.239	24.17	0.7545	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		349.39910	310.691	26.59	0.1810	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		4,042.09910	4,315.891	26.59	0.8190	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		418.36320	370.424	25.04	0.2175	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		1,736.77340	1,947.068	22.28	0.6267	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		649.56310	563.441	23.00	0.3180	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		2,152.26310	2,378.641	23.00	0.6820	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		407.56730	361.078	25.25	0.2119	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		3,400.26730	3,666.278	25.25	0.7881	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		541.36150	468.970	23.72	0.2712	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		1,593.34190	1,796.747	22.01	0.6045	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		820.32960	713.702	22.11	0.3876	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		1,643.02960	1,848.902	22.11	0.6124	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		477.93550	413.772	24.22	0.2427	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		2,920.63550	3,168.972	24.22	0.7573	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		784.07340	681.868	22.28	0.3733	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		1,393.95690	1,586.361	21.62	0.5700	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		911.48580	793.910	21.70	0.4226	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		1,434.18580	1,629.110	21.70	0.5774	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		611.47770	530.147	23.23	0.3018	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		2,294.17770	2,525.347	23.23	0.6982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		840.64190	731.547	22.01	0.3955	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		1,097.12030	1,267.946	21.01	0.5087	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		1,026.97830	894.162	21.26	0.4644	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		1,219.67830	1,399.362	21.26	0.5356	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		797.79570	693.924	22.21	0.3787	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		1,700.49570	1,909.124	22.21	0.6213	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		931.25690	811.161	21.62	0.4300	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		818.92550	965.716	20.41	0.4370	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		1,292.78220	1,130.447	20.49	0.5526	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		855.48220	1,005.647	20.49	0.4474	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	16.69	Call			861.52620	749.911	21.92	0.4036	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,544.22620	1,745.111	21.92	0.5964	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,104.42030	962.746	21.01	0.4913	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			671.55830	803.508	20.06	0.3917	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,473.52550	1,293.474	20.07	0.6068	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			676.22550	808.674	20.07	0.3932	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			955.13480	831.822	21.53	0.4387	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,347.83480	1,537.022	21.53	0.5613	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,326.22550	1,160.516	20.41	0.5630	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			543.90970	661.090	19.72	0.3469	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,600.65880	1,408.931	19.81	0.6422	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			573.35880	694.131	19.81	0.3578	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,188.45230	1,037.206	20.76	0.5193	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			981.15230	1,142.406	20.76	0.4807	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,478.85830	1,298.308	20.06	0.6083	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			443.95700	538.353	19.41	0.3036	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,774.96060	1,561.978	19.48	0.6857	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			467.66060	567.178	19.48	0.3143	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,375.41240	1,204.818	20.29	0.5779	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			768.11240	910.018	20.29	0.4221	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,641.20970	1,445.890	19.72	0.6531	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			145.00090	201.205	18.65	0.1482	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,492.82520	2,245.057	18.92	0.8260	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			185.52520	250.257	18.92	0.1740	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,589.23360	1,398.531	19.83	0.6391	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			581.93360	703.731	19.83	0.3609	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,821.25700	1,603.153	19.41	0.6964	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			110.97190	158.981	18.39	0.1242	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,809.82570	2,545.734	18.40	0.8746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			112.52570	160.934	18.40	0.1254	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,710.19010	1,505.713	19.60	0.6701	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			502.89010	610.913	19.60	0.3299	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,652.30090	2,396.005	18.65	0.8518	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,544.58170	1,379.340	20.47	0.5725	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			961.48170	1,116.740	20.47	0.4275	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,526.30150	1,362.675	20.52	0.5674	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			983.20150	1,140.076	20.52	0.4326	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,052.18150	933.080	21.99	0.4242	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,769.08150	1,970.480	21.99	0.5758	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			711.10530	628.443	23.72	0.3034	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			2,858.00530	3,095.843	23.72	0.6966	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,714.55910	1,530.097	20.04	0.6163	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			791.45910	927.497	20.04	0.3837	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			614.49960	542.955	24.39	0.2664	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,331.39960	3,580.355	24.39	0.7336	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			559.75980	499.789	24.94	0.2461	0.00	0	3,200

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	19.38	Put			3,656.65980	3,917.189	24.94	0.7539	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,132.05990	1,003.274	21.68	0.4499	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,598.95990	1,790.674	21.68	0.5501	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,720.03110	1,534.785	20.03	0.6176	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			786.93110	922.185	20.03	0.3824	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			380.84350	316.403	27.19	0.1608	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,517.74350	5,773.803	27.19	0.8392	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			709.24250	626.794	23.73	0.3027	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			2,866.14250	3,104.194	23.73	0.6973	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,786.78310	1,592.206	19.88	0.6334	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			733.68310	859.606	19.88	0.3666	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,725.51170	1,539.488	20.02	0.6189	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			782.41170	916.888	20.02	0.3811	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,977.68280	1,794.973	20.50	0.6214	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			959.28280	1,094.073	20.50	0.3786	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,972.47420	1,790.404	20.51	0.6203	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			964.07420	1,099.504	20.51	0.3797	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,982.90400	1,799.547	20.49	0.6225	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			954.50400	1,088.647	20.49	0.3775	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,511.70870	1,381.601	22.48	0.4708	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,153.50870	2,333.901	22.48	0.5292	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,518.25260	1,387.537	22.46	0.4724	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,140.05260	2,319.837	22.46	0.5276	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,514.97250	1,384.569	22.47	0.4716	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,146.77250	2,326.869	22.47	0.5284	0.00	0	0
Total \$ / R Option												0.00	0	1,727,000
Total \$ / R												609,970,568.20	39,861	2,638,624
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.11550		15.41480			0.0000	393,003.00	26	1,000
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.41200		15.71820			0.0000	0.00	0	168
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.69480		16.00730			0.0000	0.00	0	34
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.96260		16.28310			0.0000	0.00	0	0
Total \$ / R MAXI Future												393,003.00	26	1,202
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			200,339.38240	171,563.568	19.32	0.9294	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			2,859.38240	4,013.568	19.32	0.0706	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			199,379.97930	170,622.834	19.29	0.9284	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			2,899.97930	4,072.834	19.29	0.0716	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			198,421.06180	169,683.016	19.26	0.9274	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			2,941.06180	4,133.017	19.26	0.0726	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			48,920.95080	61,443.343	19.89	0.3917	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			121,174.94290	103,140.106	19.91	0.6063	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			49,354.94290	61,940.106	19.91	0.3937	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			120,611.09860	102,638.986	19.92	0.6044	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			49,791.09860	62,438.985	19.92	0.3956	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		121,740.95080	103,643.343	19.89	0.6083		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		159,620.95720	139,998.813	19.74	0.6409		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		57,890.95720	69,518.813	19.74	0.3591		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		159,020.10520	139,484.290	19.75	0.6394		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		58,290.10520	70,004.290	19.75	0.3606		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		158,420.42240	138,971.531	19.77	0.6378		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		58,690.42240	70,491.531	19.77	0.3622		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put		176,908.15450	197,048.035	21.99	0.5758		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call		104,912.46680	93,039.774	22.01	0.4232		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put		177,602.46680	197,779.774	22.01	0.5768		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call		105,524.87490	93,576.638	21.98	0.4252		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		176,214.87490	196,316.638	21.98	0.5748		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		105,218.15450	93,308.035	21.99	0.4242		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												393,003.00	26	1,202
£ / R	On	15/04/2016	Foreign Exchange Future			21.06980	21.50780		0.0000		0.00	0	121	
£ / R	On	28/04/2016	Foreign Exchange Future			21.12400	21.56320		0.0000		0.00	0	157	
£ / R	On	31/05/2016	Foreign Exchange Future			21.12940	21.56870		0.0000		42,258.80	2	103	
£ / R	On	13/06/2016	Foreign Exchange Future			21.31780	21.76150		0.0000		0.00	0	57,674	
£ / R	On	08/09/2016	Foreign Exchange Future			21.69940	22.15270		0.0000		0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Future			21.74910	22.20330		0.0000		1,087,455.00	50	1,813	
£ / R	On	19/12/2016	Foreign Exchange Future			22.16840	22.63140		0.0000		0.00	0	5	
£ / R	On	13/03/2017	Foreign Exchange Future			22.56970	23.04420		0.0000		0.00	0	0	
£ / R	On	25/04/2017	Foreign Exchange Future			22.76530	23.24110		0.0000		0.00	0	73	
£ / R	On	19/06/2017	Foreign Exchange Future			22.96650	23.43610		0.0000		0.00	0	0	
Total £ / R Future												1,129,713.80	52	59,946
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call		0.69500	0.116	30.22	0.0005	0.00	0	0	
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put		2,692.89500	3,130.316	30.22	0.9995	0.00	0	0	
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Call		218.87430	101.121	20.07	0.1894	0.00	0	0	
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Put		695.67430	1,017.121	20.07	0.8106	0.00	0	0	
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Call		628.21440	428.815	19.25	0.4033	0.00	0	0	
£ / R	On	31/05/2016	Foreign Exchange Option	21.57	Put		629.51440	869.415	19.25	0.5967	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		1,496.19680	1,163.260	18.89	0.7031	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		224.69680	335.460	18.89	0.2969	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		1,488.71400	1,156.697	18.89	0.7009	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		227.21400	338.897	18.89	0.2991	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call		1,481.24820	1,150.160	18.90	0.6988	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put		229.74820	342.360	18.90	0.3012	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call		127.10670	77.390	21.95	0.0876	0.00	0	1,300	
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put		2,665.60670	3,059.590	21.95	0.9124	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call		28.94930	28.925	26.76	0.0318	0.00	0	2,600	
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put		4,767.44930	5,211.125	26.76	0.9682	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		1,273.93470	1,512.821	21.26	0.5477	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			303.00070	240.126	24.03	0.1475	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,000.30070	4,390.726	24.03	0.8525	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			740.40720	907.472	20.59	0.4047	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,165.10830	949.396	21.24	0.4548	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,262.40830	1,499.996	21.24	0.5452	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,160.86500	945.800	21.25	0.4536	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,268.16500	1,506.400	21.25	0.5464	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,156.63470	942.221	21.26	0.4523	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,693.10720	1,406.872	20.59	0.5953	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			943.48920	765.214	21.68	0.3775	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,740.18920	2,016.114	21.68	0.6225	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			940.11620	762.420	21.69	0.3764	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,746.81620	2,023.320	21.69	0.6236	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			946.87900	768.018	21.67	0.3785	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,733.57900	2,008.918	21.67	0.6215	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,809.46430	3,118.571	22.40	0.6670	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,824.93420	5,207.891	24.13	0.8066	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,588.40080	1,358.113	21.21	0.4880	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,597.00080	1,829.713	21.21	0.5120	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,584.20310	1,354.375	21.22	0.4870	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,602.80310	1,835.975	21.22	0.5130	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			980.86430	826.971	22.40	0.3330	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,818.63910	2,067.724	21.43	0.5471	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,404.79340	3,984.316	20.00	0.8840	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			183.39340	225.916	20.00	0.1160	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			2,188.48970	1,897.054	20.50	0.6137	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			967.08970	1,138.654	20.50	0.3863	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			516.33420	436.291	24.13	0.1934	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,592.61610	1,361.861	21.21	0.4890	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,591.21610	1,823.461	21.21	0.5110	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,594.56840	5,143.200	20.89	0.9411	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			93.16840	104.800	20.89	0.0589	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,440.03910	1,226.124	21.43	0.4529	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,610.56840	1,400.759	21.76	0.4451	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,316.36840	2,581.059	21.76	0.5549	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,607.06040	1,397.681	21.77	0.4443	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,322.86040	2,587.981	21.77	0.5557	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,614.08400	1,403.843	21.76	0.4458	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,309.88400	2,574.143	21.76	0.5542	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,736.99690	1,526.303	21.83	0.4518	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,475.89690	2,741.003	21.83	0.5482	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			593.90000	1,063.500		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			603.90000	1,073.500		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			583.90000	1,053.500		1.0000	0.00	0	0
Total £ / R Option												0.00	0	45,432
Total £ / R												1,129,713.80	52	105,378
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13948		0.14303			0.0000	697.39	5	4,941
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14270		0.14633			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14587		0.14956			0.0000	0.00	0	5,731
Total ¥ / R Future												697.39	5	11,820
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			3.92630	7.084	17.27	0.0185	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,348.94140	1,030.738	16.84	0.8458	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			46.04140	82.938	16.84	0.1542	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,303.24180	2,948.360	19.29	0.9983	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.34180	0.560	19.29	0.0017	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,306.82630	1,954.884	17.27	0.9815	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,639.89460	3,278.747	18.21	0.9858	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			6.89460	9.047	18.21	0.0142	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,665.52170	2,314.740	17.30	0.9397	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			32.52170	45.040	17.30	0.0603	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,770.04260	1,457.208	17.26	0.8060	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			137.04260	187.508	17.26	0.1940	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00660	0.004	27.46	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,043.70660	26,413.304	27.46	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00400	0.002	27.46	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,043.70400	27,413.302	27.46	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00240	0.001	27.46	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,043.70240	28,413.301	27.46	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												697.39	5	11,820
€ / R	On	15/04/2016	Foreign Exchange Future			17.03560		17.34460			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.07710		17.38660			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			17.08440		17.39410			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			17.08810		17.39780			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.18970		17.50160			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.19760		17.50950			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			17.21300		17.52530			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			17.26370		17.57690			0.0000	10,703,494.00	620	80,601
€ / R	On	19/09/2016	Foreign Exchange Future			17.65930		17.98100			0.0000	0.00	0	6,010
€ / R	On	19/12/2016	Foreign Exchange Future			18.04380		18.37270			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			18.41380		18.75280			0.0000	0.00	0	2,500
Total € / R Future												10,703,494.00	620	100,590

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			9.40540	2.668	26.35	0.0125	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,164.80540	1,467.068	26.35	0.9875	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			41.12300	17.079	22.47	0.0490	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,224.52300	1,509.979	22.47	0.9510	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			462.65130	287.354	20.53	0.4681	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			238.55130	372.954	20.53	0.5319	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			58.26510	25.190	22.41	0.0642	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,230.46510	1,507.090	22.41	0.9358	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			173.78970	116.544	22.68	0.1633	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,352.18970	1,606.844	22.68	0.8367	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			184.79200	125.727	22.71	0.1706	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,355.29200	1,608.127	22.71	0.8294	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			810.39070	627.546	23.56	0.5238	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			475.09070	604.546	23.56	0.4762	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,710.41780	1,438.640	19.96	0.8334	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			93.51780	134.940	19.96	0.1666	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			532.13330	404.679	21.31	0.3874	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			1,943.89900	1,655.940	19.95	0.8773	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			66.99900	92.240	19.95	0.1227	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			107.28360	74.760	24.04	0.0944	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,380.38360	2,661.060	24.04	0.9056	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			1,176.37910	949.670	20.13	0.6843	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			930.27350	733.816	20.40	0.5874	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			353.37350	470.116	20.40	0.4126	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,388.76070	3,079.460	23.70	0.9766	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			11.86070	15.760	23.70	0.0234	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,376.81070	2,075.265	20.81	0.9269	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			40.82950	52.734	20.75	0.0746	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			745.23330	930.979	21.31	0.6126	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,357.72950	2,056.434	20.75	0.9254	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			39.91070	51.565	20.81	0.0731	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,367.26760	2,065.846	20.78	0.9261	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			40.36760	52.146	20.78	0.0739	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			229.47910	315.970	20.13	0.3157	0.00	0	7,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,117.56020	2,819.818	19.48	0.9108	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			76.56020	100.518	19.48	0.0892	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,108.54720	2,811.089	19.49	0.9099	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			77.54720	101.789	19.49	0.0901	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,099.54230	2,802.372	19.50	0.9090	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			78.54230	103.071	19.50	0.0910	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,999.08570	1,774.031	20.22	0.6690	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			626.38570	730.231	20.22	0.3310	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,406.29940	2,154.804	20.08	0.7431	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			433.59940	511.004	20.08	0.2569	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,063.32810	1,834.067	20.19	0.6817	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			590.62810	690.267	20.19	0.3183	0.00	0	2,961

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			622.75100	726.170	20.21	0.3297	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			440.36070	392.137	24.92	0.2045	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,967.66070	4,248.337	24.92	0.7955	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,992.73380	1,768.101	20.22	0.6677	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			630.03380	734.301	20.22	0.3323	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			603.92350	526.281	23.61	0.2671	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,031.22350	3,282.480	23.61	0.7329	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,005.45100	1,779.970	20.21	0.6703	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,531.48910	1,367.736	21.21	0.5096	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,488.68910	1,663.936	21.21	0.4904	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,539.62480	1,375.208	21.20	0.5117	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,476.82480	1,651.408	21.20	0.4883	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,535.54790	1,371.467	21.21	0.5107	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,482.74790	1,657.667	21.21	0.4893	0.00	0	0
Total € / R Option												0.00	0	41,222
Total € / R												10,703,494.00	620	141,812
AUS / R	On	13/06/2016	Foreign Exchange Future			11.41010		11.55670			0.0000	1,083,959.50	95	6,752
AUS / R	On	19/09/2016	Foreign Exchange Future			11.58630		11.73570			0.0000	11,586.30	1	1,547
AUS / R	On	19/12/2016	Foreign Exchange Future			11.75640		11.90860			0.0000	0.00	0	330
AUS / R	On	13/03/2017	Foreign Exchange Future			11.92080		12.07580			0.0000	5,960,400.00	500	4,216
Total AUS / R Future												7,055,945.80	596	12,845
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			13.39790	16.301	17.37	0.0457	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,489.58880	1,345.757	17.46	0.9561	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			12.88880	15.657	17.46	0.0439	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,479.84060	1,336.076	17.41	0.9552	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			13.14060	15.976	17.41	0.0448	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,470.09790	1,326.401	17.37	0.9543	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			66.54210	80.767	16.84	0.1196	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,609.94170	1,474.390	16.85	0.8837	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			64.24170	78.090	16.85	0.1163	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,601.08450	1,465.720	16.84	0.8821	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			65.38450	79.421	16.84	0.1179	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,592.24210	1,457.067	16.84	0.8804	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,423.00180	1,298.185	16.50	0.7780	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			194.40180	221.785	16.50	0.2220	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,438.93420	1,313.345	16.51	0.7818	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			190.33420	216.945	16.51	0.2182	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,430.95950	1,305.756	16.50	0.7799	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			192.35950	219.357	16.50	0.2201	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			830.46770	748.204	16.54	0.5277	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			694.66770	767.404	16.54	0.4723	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			825.86120	744.071	16.55	0.5257	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			700.06120	773.271	16.55	0.4743	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			821.27170	739.964	16.56	0.5236	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			705.47170	779.164	16.56	0.4764	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												7,055,945.80	596	12,845
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.65370		11.72130			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.88400		11.95350			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			906.23290	847.956	16.28	0.8508	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			54.93290	64.256	16.28	0.1492	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			897.67860	839.589	16.28	0.8478	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			56.37860	65.889	16.28	0.1522	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			889.15420	831.254	16.28	0.8447	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			57.85420	67.554	16.28	0.1553	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			381.46320	355.350	17.56	0.3865	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			807.96320	851.350	17.56	0.6135	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			378.38190	352.435	17.58	0.3840	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			814.88190	858.435	17.58	0.6160	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			375.32770	349.541	17.59	0.3815	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			821.82770	865.541	17.59	0.6185	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Future			15.90870		16.19190			0.0000	0.00	0	6,413
CHF / R	On	19/09/2016	Foreign Exchange Future			16.29930		16.59040			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,413
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,854.76220	1,583.313	19.15	0.8985	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			52.86220	64.613	19.15	0.1015	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,845.27400	1,574.554	19.15	0.8969	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			53.37400	65.854	19.15	0.1031	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,835.79220	1,565.812	19.16	0.8953	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			53.89220	67.112	19.16	0.1047	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			933.84990	799.649	21.44	0.4779	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			943.44990	1,100.349	21.44	0.5221	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			929.69030	795.981	21.45	0.4763	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			949.29030	1,106.681	21.45	0.5237	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			925.54780	792.325	21.47	0.4747	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			955.14780	1,113.025	21.47	0.5253	0.00	0	0
Total CHF / 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 CHF / R												0.00	0	6,413
CNH / R	On	13/06/2016	Foreign Exchange Future			2.32430		2.36720			0.0000	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Future			2.35620		2.39890			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,821.67410	1,481.921	20.32	0.7346	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			249.67410	338.921	20.32	0.2654	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,743.47390	1,409.938	20.25	0.7178	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			271.47390	366.938	20.25	0.2822	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,666.73250	1,339.666	20.18	0.7004	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			294.73250	396.666	20.18	0.2996	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,611.47450	1,851.666	20.72	0.5838	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1,061.81690	881.345	20.78	0.4052	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,672.81690	1,919.345	20.78	0.5948	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1,024.27780	850.078	20.83	0.3944	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,735.27780	1,988.078	20.83	0.6056	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1,100.47450	913.666	20.72	0.4162	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.32840		2.36960			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.38420		2.42670			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,783.02580	2,414.225	21.47	0.8803	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			87.02580	130.225	21.47	0.1197	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,973.06970	2,596.559	21.92	0.8956	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			77.06970	112.559	21.92	0.1044	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,877.87110	2,505.070	21.69	0.8882	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			81.87110	121.070	21.69	0.1118	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,616.32890	1,380.718	22.10	0.5230	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,249.32890	1,438.718	22.10	0.4770	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,568.45050	1,337.361	22.14	0.5118	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,301.45050	1,495.361	22.14	0.4882	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,521.71190	1,296.024	22.19	0.5008	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,354.71190	1,554.024	22.19	0.4992	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			1.94920		1.98760			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.98750		2.02660			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.02260		2.06290			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.05600		2.09740			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R Future												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			271.84080	198.445	22.30	0.2009	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,595.84080	1,906.445	22.30	0.7991	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			253.83950	185.046	22.45	0.1891	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,677.83950	1,993.046	22.45	0.8109	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			237.04000	172.584	22.61	0.1779	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,761.04000	2,080.584	22.61	0.8221	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			756.74510	628.633	21.40	0.3527	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,690.74510	1,953.633	21.40	0.6473	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			727.88390	605.134	21.53	0.3417	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,761.88390	2,030.134	21.53	0.6583	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			700.13600	582.593	21.65	0.3311	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,834.13600	2,107.593	21.65	0.6689	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,175.04780	1,012.371	20.99	0.4284	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,746.04780	1,986.371	20.99	0.5716	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,140.26390	982.960	21.08	0.4186	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,811.26390	2,056.960	21.08	0.5814	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,106.50010	954.465	21.18	0.4089	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,877.50010	2,128.465	21.18	0.5911	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,477.53250	1,297.736	20.92	0.4611	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,903.53250	2,137.736	20.92	0.5389	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,441.52200	1,265.172	20.99	0.4523	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,967.52200	2,205.172	20.99	0.5477	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,406.40270	1,234.749	21.07	0.4438	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,032.40270	2,274.750	21.07	0.5562	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			0.14720		0.15000			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14660		0.14950			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14760		0.15000			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			0.07030		0.07170			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06490		0.06600			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.06120		0.06230			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			10.28610		10.42610			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.44300		10.58530			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.59630		10.74040			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			1,430.75590	1,293.173	19.14	0.9523	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			14.65590	17.073	19.14	0.0477	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,450.17530	1,312.470	19.24	0.9542	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			14.07530	16.370	19.24	0.0458	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,440.46270	1,302.817	19.19	0.9533	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			14.36270	16.717	19.19	0.0467	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,243.81490	1,121.465	17.96	0.8109	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			118.51490	138.465	17.96	0.1891	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,235.66460	1,113.563	17.96	0.8086	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			120.36460	140.563	17.96	0.1914	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,227.53810	1,105.683	17.95	0.8063	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			122.23810	142.683	17.95	0.1937	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			607.01800	536.781	18.36	0.4691	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			716.61800	790.481	18.36	0.5309	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			603.05710	533.150	18.37	0.4668	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			722.65710	796.850	18.37	0.5332	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			599.11630	529.541	18.39	0.4645	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			728.71630	803.241	18.39	0.5355	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			1.37700		1.39660			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.39060		1.41040			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.40430		1.42440			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.41360		1.43410			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			766.00000	570.000		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			666.00000	470.000		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			566.00000	370.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			96.00000	294.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			104.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	94.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			4.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			0.00000	194.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			144.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	57.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			44.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	157.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			244.00000	43.000		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			141.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	64.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			41.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			0.00000	164.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			59.00000	264.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.14210		1.14030			0.0000	0.00	0	9,121
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.14580		1.14400			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.14970		1.14780			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	9,121
Total QUANTO € / \$												0.00	0	9,121
RAIN	On	13/06/2016	Foreign Exchange Future			26,787.11000		27,308.91000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			27,316.63000		27,847.69000			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			11.20840		11.39700			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.41200		11.60580			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			1,229.23440	1,053.668	17.18	0.9099	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			22.23440	35.268	17.18	0.0901	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,219.63700	1,044.687	17.18	0.9077	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			22.63700	36.287	17.18	0.0923	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,210.04740	1,035.731	17.18	0.9055	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			23.04740	37.331	17.18	0.0945	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			543.95490	453.790	17.92	0.4640	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			558.15490	661.790	17.92	0.5360	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			539.71080	450.078	17.94	0.4613	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			563.91080	668.078	17.94	0.5387	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			535.49570	446.396	17.95	0.4585	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			569.69570	674.396	17.95	0.5415	0.00	0	0
Total SGD / 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 SGD / R									0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Future			5.21980		5.31120			0.0000	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Future			5.18770		5.27930			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			561.84580	477.173	17.03	0.9048	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.76	Put			10.64580	17.373	17.03	0.0952	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.77	Call			552.51480	468.166	17.00	0.9002	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.77	Put			11.31480	18.366	17.00	0.0998	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.78	Call			543.21930	459.207	16.97	0.8954	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.78	Put			12.01930	19.407	16.97	0.1046	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Call			245.06950	195.974	16.18	0.4778	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Put			215.76950	258.274	16.18	0.5222	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Call			240.02590	191.900	16.20	0.4708	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Put			220.72590	264.200	16.20	0.5292	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Call			235.05260	187.894	16.22	0.4640	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Put			225.75260	270.194	16.22	0.5360	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 13/06/2016 Foreign Exchange Future			1.47660		1.43040			0.0000	0.00	0	0
ZMW / R On 19/09/2016 Foreign Exchange Future			1.40200		1.36270			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									629,253,422.19	41,160	1,125,912
Total Options									0.00	0	1,813,654
Grand Total:									629,253,422.19	41,160	2,939,566