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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/03/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 16/03/2016 Foreign Exchange Future			16.13920		16.01400			0.0000	290,360,347.20	17,991	0
\$ / R On 17/03/2016 Foreign Exchange Future			16.16230		16.01400			0.0000	0.00	0	0
\$ / R On 18/03/2016 Foreign Exchange Future			16.16230		16.01400			0.0000	0.00	0	0
\$ / R On 22/03/2016 Foreign Exchange Future			16.17130		16.02040			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			16.17400		16.02200			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			16.18970		16.03150			0.0000	0.00	0	140
\$ / R On 31/03/2016 Foreign Exchange Future			16.19580		16.03830			0.0000	0.00	0	485
\$ / R On 01/04/2016 Foreign Exchange Future			16.19920		16.04170			0.0000	0.00	0	0
\$ / R On 04/04/2016 Foreign Exchange Future			16.20940		16.05530			0.0000	0.00	0	120
\$ / R On 05/04/2016 Foreign Exchange Future			16.21280		16.05870			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			16.21620		16.05870			0.0000	0.00	0	0
\$ / R On 07/04/2016 Foreign Exchange Future			16.21960		16.06210			0.0000	0.00	0	0
\$ / R On 11/04/2016 Foreign Exchange Future			16.23320		16.07570			0.0000	0.00	0	100
\$ / R On 14/04/2016 Foreign Exchange Future			16.24340		16.08590			0.0000	0.00	0	0
\$ / R On 15/04/2016 Foreign Exchange Future			16.24690		16.08930			0.0000	0.00	0	2,967
\$ / R On 18/04/2016 Foreign Exchange Future			16.25710		16.09960			0.0000	0.00	0	0
\$ / R On 20/04/2016 Foreign Exchange Future			16.26350		16.10660			0.0000	0.00	0	700
\$ / R On 25/04/2016 Foreign Exchange Future			16.27960		16.12430			0.0000	0.00	0	0
\$ / R On 26/04/2016 Foreign Exchange Future			16.28290		16.12790			0.0000	0.00	0	180
\$ / R On 28/04/2016 Foreign Exchange Future			16.28930		16.13490			0.0000	0.00	0	106
\$ / R On 29/04/2016 Foreign Exchange Future			16.29250		16.13850			0.0000	6,517,000.00	400	1,100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/05/2016	Foreign Exchange Future			16.30870		16.15620			0.0000	0.00	0	370
\$ / R	On	10/05/2016	Foreign Exchange Future			16.32800		16.17740			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			16.33770		16.18800			0.0000	0.00	0	550
\$ / R	On	16/05/2016	Foreign Exchange Future			16.34730		16.19860			0.0000	0.00	0	100
\$ / R	On	17/05/2016	Foreign Exchange Future			16.35060		16.20220			0.0000	0.00	0	100
\$ / R	On	19/05/2016	Foreign Exchange Future			16.35700		16.20840			0.0000	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Future			16.36030		16.21160			0.0000	0.00	0	4,700
\$ / R	On	23/05/2016	Foreign Exchange Future			16.37000		16.22100			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			16.38300		16.23360			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.39600		16.24610			0.0000	16,396,000.00	1,000	1,338
\$ / R	On	06/06/2016	Foreign Exchange Future			16.41550		16.26500			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.42200		16.27130			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.42520		16.27440			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.43820		16.28700			0.0000	1,388,288,181.00	84,455	892,363
\$ / R	On	14/06/2016	Foreign Exchange Future			16.29010		16.29010			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			16.47370		16.32190			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.48650		16.33460			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			16.57610		16.42370			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.57930		16.42690			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.62730		16.47470			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			16.64010		16.48740			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			16.64650		16.49380			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			16.67530		16.52240			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.71050		16.55740			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.71690		16.56380			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.72010		16.56700			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.73280		16.57970			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.73920		16.58610			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.75200		16.59880			0.0000	66,388,176.00	3,963	158,736
\$ / R	On	28/09/2016	Foreign Exchange Future			16.78220		16.62860			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.87590		16.72120			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.98640		16.83040			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			17.04000		16.88340			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			17.05670		16.89990			0.0000	4,878,216.20	286	40,284
\$ / R	On	13/03/2017	Foreign Exchange Future			17.34480		17.18760			0.0000	0.00	0	2,826
\$ / R	On	19/06/2017	Foreign Exchange Future			17.56550		17.40770			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			17.76210		17.60760			0.0000	0.00	0	0
Total \$ / R Future												1,772,827,920.40	108,095	1,108,144
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,674.00000	2,799.200	42.45	1.0000	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			0.00000	0.000	42.45	0.0000	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,384.00000	1,509.200	42.45	1.0000	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			0.00000	0.000	42.45	0.0000	0.00	0	0
\$ / R	On	17/03/2016	Foreign Exchange Option	15.74	Call			313.57730	454.348	49.01	0.8520	0.00	0	2,500
\$ / R	On	17/03/2016	Foreign Exchange Option	15.74	Put			39.57730	32.048	49.01	0.1480	0.00	0	0
\$ / R	On	18/03/2016	Foreign Exchange Option	15.25	Call			773.32930	920.443	44.56	0.9623	0.00	0	4,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2016	Foreign Exchange Option	15.25	Put		9.32930	8.143	44.56	0.0377	0.00	0	0
\$ / R	On	18/03/2016	Foreign Exchange Option	15.69	Call		375.24730	511.076	39.87	0.8461	0.00	0	2,500
\$ / R	On	18/03/2016	Foreign Exchange Option	15.69	Put		51.24730	38.776	39.87	0.1539	0.00	0	0
\$ / R	On	22/03/2016	Foreign Exchange Option	15.47	Call		586.67350	724.720	26.27	0.9088	0.00	0	2,500
\$ / R	On	22/03/2016	Foreign Exchange Option	15.47	Put		36.27350	23.420	26.27	0.0912	0.00	0	0
\$ / R	On	22/03/2016	Foreign Exchange Option	15.83	Call		320.14840	425.603	26.01	0.7442	0.00	0	5,000
\$ / R	On	22/03/2016	Foreign Exchange Option	15.83	Put		129.74840	84.303	26.01	0.2558	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call		2,352.28710	2,504.212	39.13	0.9991	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put		0.28710	0.212	39.13	0.0009	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call		1,058.96290	1,209.825	28.52	0.9761	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put		6.96290	5.825	28.52	0.0239	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	15.51	Call		558.90640	691.034	24.26	0.8970	0.00	0	5,000
\$ / R	On	23/03/2016	Foreign Exchange Option	15.51	Put		46.90640	27.034	24.26	0.1030	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call		301.42910	396.272	21.96	0.6426	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put		229.92910	166.572	21.96	0.3574	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call		4,231.50000	4,389.700	27.00	1.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put		0.00000	0.000	27.00	0.0000	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call		2,531.85340	2,689.995	31.69	0.9989	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put		0.35340	0.295	31.69	0.0011	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call		811.74080	959.707	21.54	0.9320	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put		30.24080	20.007	21.54	0.0680	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call		80.29270	118.021	23.73	0.2576	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put		771.99270	652.221	23.73	0.7424	0.00	0	0
\$ / R	On	01/04/2016	Foreign Exchange Option	15.51	Call		619.68310	749.331	21.10	0.8428	0.00	0	0
\$ / R	On	01/04/2016	Foreign Exchange Option	15.51	Put		87.98310	60.131	21.10	0.1572	0.00	0	21,400
\$ / R	On	01/04/2016	Foreign Exchange Option	15.60	Call		553.24620	677.274	21.24	0.8078	0.00	0	21,400
\$ / R	On	01/04/2016	Foreign Exchange Option	15.60	Put		111.54620	78.074	21.24	0.1922	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call		0.00000	0.000	42.83	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put		100,134.70000	99,980.600	42.83	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call		97.27890	137.138	22.93	0.2660	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put		828.57890	714.338	22.93	0.7340	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call		410.29090	514.323	20.93	0.6775	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put		221.59090	171.523	20.93	0.3225	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call		327.72260	421.939	21.15	0.5951	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put		309.02260	245.739	21.15	0.4049	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call		256.63730	334.738	21.39	0.5056	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put		424.53730	345.138	21.39	0.4944	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call		392.42710	493.983	20.59	0.6231	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put		296.72710	240.783	20.59	0.3769	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Call		736.63670	868.256	19.94	0.8149	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Put		120.73670	94.856	19.94	0.1851	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call		472.83130	581.400	20.48	0.6582	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put		273.53130	224.500	20.48	0.3418	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Call		0.00000	461.519	20.74	0.5724	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Put		0.00000	314.620	20.74	0.4276	4,719,292.50	15,000	15,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call		112.48570	151.445	22.54	0.2409	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,102.88570	984.345	22.54	0.7591	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			2,133.37680	2,290.919	22.06	0.9898	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			3.77680	3.819	22.06	0.0102	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			798.81950	931.344	19.60	0.8229	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			119.21950	94.244	19.60	0.1771	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			197.22210	253.719	21.68	0.3558	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			800.62210	700.219	21.68	0.6442	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			200.62350	253.813	21.63	0.3402	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			886.32350	784.214	21.63	0.6598	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			687.78150	804.537	19.77	0.7330	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			219.88150	181.637	19.77	0.2670	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			363.61370	443.484	20.53	0.5112	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			525.71370	450.584	20.53	0.4888	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			236.33590	295.291	21.38	0.3787	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			798.43590	702.391	21.38	0.6213	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			4,328.02750	4,483.035	28.61	0.9997	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.12750	0.135	28.61	0.0003	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,632.01780	2,787.027	24.10	0.9909	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			4.11780	4.127	24.10	0.0091	0.00	0	150
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call			627.85360	737.510	19.88	0.6913	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put			272.95360	228.210	19.88	0.3087	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			408.16630	492.413	20.45	0.5357	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			499.66630	429.913	20.45	0.4643	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			277.50820	337.748	21.13	0.3945	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			821.30820	729.048	21.13	0.6055	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,921.18400	2,070.125	20.33	0.9589	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			23.78400	22.125	20.33	0.0411	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			874.98800	991.945	19.28	0.7655	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			207.58800	173.945	19.28	0.2345	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			613.50750	709.455	19.88	0.6251	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			405.50750	351.755	19.88	0.3749	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			624.04400	718.888	19.76	0.6232	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			415.44400	361.588	19.76	0.3768	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			279.66800	333.435	21.38	0.3577	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,027.46800	932.835	21.38	0.6423	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			807.03650	915.463	19.52	0.7062	0.00	0	5,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			298.63650	258.463	19.52	0.2938	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			954.95800	1,073.284	19.36	0.7636	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			223.35800	192.984	19.36	0.2364	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			1,053.05280	1,177.579	19.24	0.7906	5,887,896.50	5,000	2,500
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			192.05280	167.579	19.24	0.2094	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			398.83610	469.563	21.00	0.4369	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			865.23610	786.563	21.00	0.5631	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			4,434.92800	4,584.545	26.96	0.9974	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			1.32800	1.545	26.96	0.0026	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,746.54370	2,895.819	21.96	0.9790	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	27/05/2016	Foreign Exchange Option	13.50	Put			12.94370	12.819	21.96	0.0210	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			619.11710	714.629	20.12	0.5866	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			515.51710	461.629	20.12	0.4134	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,520.11880	1,658.864	19.11	0.8854	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			94.01880	82.864	19.11	0.1146	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			4,067.99090	4,219.033	25.19	0.9945	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			2.99090	3.533	25.19	0.0055	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			1,061.24830	1,188.369	19.36	0.7601	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			246.24830	222.869	19.36	0.2399	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,746.97090	1,893.069	19.42	0.9047	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			75.67090	71.069	19.42	0.0953	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			866.14280	980.560	19.68	0.6807	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			374.84280	338.560	19.68	0.3193	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,995.81780	3,146.505	21.41	0.9822	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			11.41780	11.305	21.41	0.0178	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,986.00240	3,136.684	21.39	0.9820	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			11.60240	11.484	21.39	0.0180	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,976.18940	3,126.865	21.38	0.9817	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			11.78940	11.665	21.38	0.0183	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			4,130.30750	4,282.156	24.84	0.9941	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			3.30750	3.956	24.84	0.0059	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,383.68300	3,535.839	22.17	0.9881	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			6.68300	7.639	22.17	0.0119	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,294.28030	3,446.474	21.85	0.9871	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			7.28030	8.274	21.85	0.0129	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,998.66090	3,150.236	21.12	0.9814	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			11.66090	12.036	21.12	0.0186	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,773.96010	2,925.433	20.83	0.9741	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			16.96010	17.233	20.83	0.0259	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			3,096.86500	3,248.455	21.25	0.9839	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			9.86500	10.255	21.25	0.0161	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			3,008.46920	3,160.046	21.14	0.9817	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			11.46920	11.846	21.14	0.0183	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,857.76300	2,006.279	19.57	0.9110	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			70.76300	68.079	19.57	0.0890	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,988.85590	3,140.429	21.11	0.9811	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			11.85590	12.229	21.11	0.0189	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,803.16390	2,954.657	20.86	0.9752	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			16.16390	16.457	20.86	0.0248	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,554.39310	1,695.499	19.20	0.8685	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			117.39310	107.299	19.20	0.1315	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,133.68150	2,283.783	19.96	0.9376	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			46.68150	45.583	19.96	0.0624	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			2,087.11230	2,237.005	19.89	0.9336	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			50.11230	48.805	19.89	0.0664	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			1,456.64410	1,595.880	19.24	0.8491	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			139.64410	127.680	19.24	0.1509	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			1,646.43760	1,790.636	19.26	0.8838	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			99.43760	92.436	19.26	0.1162	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			1,637.97780	1,781.796	19.24	0.8826	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			100.97780	93.596	19.24	0.1174	0.00	0	47,500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			807.02790	918.202	19.83	0.6442	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			450.02790	410.002	19.83	0.3558	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,488.90650	1,628.790	19.22	0.8557	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			131.90650	120.590	19.22	0.1443	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			0.00000	1,604.080	19.23	0.8507	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			0.00000	125.880	19.23	0.1493	660,870.00	5,250	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			719.86790	825.210	20.04	0.6024	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			532.86790	487.010	20.04	0.3976	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,432.66350	1,571.396	19.25	0.8439	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			145.66350	133.196	19.25	0.1561	53,278.36	400	16,340
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			823.21980	935.403	19.79	0.6515	374,161.36	400	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			436.21980	397.203	19.79	0.3485	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			658.39430	759.177	20.20	0.5705	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			601.39430	550.977	20.20	0.4295	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			770.19350	878.991	19.92	0.6270	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			483.19350	440.792	19.92	0.3730	1,542,770.25	3,500	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			744.69610	851.775	19.98	0.6147	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			507.69610	463.575	19.98	0.3853	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			547.58590	636.316	20.56	0.5055	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			760.58590	698.116	20.56	0.4945	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			686.21690	789.112	20.13	0.5852	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			569.21690	520.912	20.13	0.4148	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			672.19040	774.031	20.16	0.5778	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			585.19040	535.831	20.16	0.4222	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			500.97700	584.887	20.78	0.4754	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			843.97700	776.687	20.78	0.5246	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			644.83250	744.553	20.24	0.5632	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			617.83250	566.353	20.24	0.4368	5,663,527.00	10,000	15,300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			0.00000	706.665	20.34	0.5437	7,066,653.00	10,000	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			0.00000	608.465	20.34	0.4563	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			410.13910	483.675	21.26	0.4119	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,043.13910	965.475	21.26	0.5881	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			536.48680	624.096	20.61	0.4985	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			779.48680	715.896	20.61	0.5015	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			529.20220	616.069	20.64	0.4938	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			792.20220	727.869	20.64	0.5062	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			388.01860	458.809	21.40	0.3954	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,101.01860	1,020.609	21.40	0.6046	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			494.14320	577.317	20.81	0.4708	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			857.14320	789.117	20.81	0.5292	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			442.56650	519.961	21.08	0.4353	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	16.81	Put			965.56650	891.761	21.08	0.5647	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			364.53130	432.306	21.55	0.3774	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,167.53130	1,084.106	21.55	0.6226	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			407.30940	480.497	21.28	0.4098	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,050.30940	972.297	21.28	0.5902	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			401.70380	474.203	21.31	0.4057	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,064.70380	986.003	21.31	0.5943	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			186.90600	228.738	23.30	0.2221	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			1,969.90600	1,860.538	23.30	0.7779	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			374.79090	443.897	21.48	0.3853	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			1,137.79090	1,055.697	21.48	0.6147	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			372.20030	440.973	21.50	0.3834	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,145.20030	1,062.773	21.50	0.6166	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			129.97860	161.523	24.13	0.1642	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,442.97860	2,323.323	24.13	0.8358	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			226.16890	273.724	22.79	0.2592	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,729.16890	1,625.524	22.79	0.7408	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			196.20480	239.187	23.17	0.2309	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			1,909.20480	1,800.987	23.17	0.7691	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			99.47200	124.803	24.75	0.1305	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			2,812.47200	2,686.603	24.75	0.8695	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			0.00000	217.098	23.43	0.2123	1,139,765.55	5,250	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			0.00000	1,928.898	23.43	0.7877	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			174.41890	214.243	23.46	0.2099	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,057.41890	1,946.043	23.46	0.7901	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			730.31460	747.745	20.05	0.5690	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			530.21460	547.645	20.05	0.4310	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			551.74740	638.749	20.80	0.4849	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			869.84740	805.049	20.80	0.5151	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,355.01670	1,491.381	19.35	0.8064	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			203.11670	187.681	19.35	0.1936	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			576.34950	664.905	20.71	0.4930	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			861.74950	798.405	20.71	0.5070	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			443.26460	517.381	21.37	0.4081	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,148.66460	1,070.881	21.37	0.5919	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,537.84070	4,690.459	25.23	0.9946	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			3.24070	3.959	25.23	0.0054	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,853.73420	3,006.544	20.20	0.9717	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			19.13420	20.044	20.20	0.0283	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			711.59850	805.400	20.55	0.5200	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			887.89850	829.300	20.55	0.4800	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			308.64160	360.303	23.03	0.2737	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,074.94160	1,974.203	23.03	0.7263	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,951.08630	3,103.251	18.85	0.9687	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			24.18630	23.951	18.85	0.0313	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			540.04650	617.688	21.34	0.4249	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,243.14650	1,168.388	21.34	0.5751	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			456.50910	524.255	21.81	0.3734	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,479.60910	1,394.955	21.81	0.6266	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,632.21410	4,785.619	23.94	0.9923	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			5.31410	6.319	23.94	0.0077	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,332.97180	1,463.532	19.35	0.7327	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			378.27180	356.232	19.35	0.2673	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,785.08580	3,939.454	20.18	0.9847	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			10.38580	12.154	20.18	0.0153	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			794.29100	890.644	20.47	0.5318	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			916.89100	860.544	20.47	0.4682	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			1,166.55060	1,286.304	19.52	0.6755	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			512.75060	479.804	19.52	0.3245	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			551.22690	625.160	21.59	0.4046	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			1,447.42690	1,368.660	21.59	0.5954	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			460.39870	522.195	22.37	0.3407	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			1,867.99870	1,776.895	22.37	0.6593	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,729.30290	4,883.782	22.78	0.9905	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			6.90290	8.482	22.78	0.0095	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			3,049.89900	3,202.164	17.78	0.9669	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			27.49900	26.864	17.78	0.0331	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			509.71590	576.865	22.01	0.3700	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,687.31590	1,601.565	22.01	0.6300	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			537.77270	605.930	21.96	0.3751	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,720.37270	1,635.430	21.96	0.6249	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			524.23660	590.973	22.05	0.3674	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,766.83660	1,680.473	22.05	0.6326	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			3,084.08770	3,236.432	17.23	0.9680	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			26.68770	25.932	17.23	0.0320	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,896.70930	3,048.338	17.46	0.9562	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			39.30930	37.838	17.46	0.0438	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			658.71110	739.324	21.33	0.4375	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,394.91110	1,322.425	21.33	0.5625	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,829.95870	2,981.198	17.54	0.9503	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			46.15870	44.298	17.54	0.0497	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			3,094.23270	3,246.553	17.19	0.9676	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			27.23270	26.453	17.19	0.0324	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			535.48800	602.808	22.05	0.3704	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,768.48800	1,682.708	22.05	0.6296	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,875.57160	2,013.088	18.82	0.8202	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			245.87160	230.288	18.82	0.1798	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			376.42150	428.387	23.32	0.2749	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,506.72150	2,405.586	23.32	0.7251	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,313.90150	3,468.475	17.05	0.9757	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			17.80150	19.275	17.05	0.0243	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,304.30320	3,458.555	17.01	0.9756	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		18.20320	19.355	17.01	0.0244	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		3,294.71200	3,448.636	16.97	0.9754	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		18.61200	19.436	16.97	0.0246	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		2,245.38810	2,387.646	18.15	0.8803	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		146.58810	135.646	18.15	0.1197	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		1,088.51480	1,198.754	19.92	0.6088	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		759.71480	716.754	19.92	0.3912	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		981.46640	1,085.502	20.23	0.5686	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		892.66640	843.502	20.23	0.4314	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		0.00000	1,019.893	20.42	0.5441	10,198,931.00	10,000	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		0.00000	927.893	20.42	0.4559	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		3,307.82530	3,461.551	16.85	0.9754	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		19.02530	19.551	16.85	0.0246	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		643.83630	720.708	21.55	0.4184	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		1,545.03630	1,468.708	21.55	0.5816	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		593.21030	664.638	21.83	0.3920	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		1,694.41030	1,612.638	21.83	0.6080	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		1,047.14550	1,155.064	20.03	0.5936	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		808.34550	763.064	20.03	0.4064	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		3,317.40930	3,471.473	16.89	0.9755	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		18.60930	19.473	16.89	0.0245	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		283.00230	323.287	24.33	0.2119	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		3,234.20230	3,121.287	24.33	0.7881	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		844.58320	938.649	20.68	0.5122	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		1,105.78320	1,046.649	20.68	0.4878	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		3,376.80880	3,531.011	17.10	0.9763	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		18.00880	19.011	17.10	0.0237	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		3,327.30570	3,481.395	16.93	0.9757	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		18.50570	19.395	16.93	0.0243	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		506.56430	567.874	22.63	0.3362	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		2,127.96430	2,035.674	22.63	0.6638	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		475.63520	534.951	22.86	0.3196	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		2,257.03520	2,162.751	22.86	0.6804	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		4,838.13510	4,993.928	22.05	0.9881	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		9.53510	11.728	22.05	0.0119	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		3,161.17440	3,311.168	16.84	0.9661	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		32.57440	28.968	16.84	0.0339	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		3,264.55880	3,417.003	17.19	0.9577	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		43.35880	41.104	17.19	0.0423	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		496.86230	556.610	23.18	0.3103	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		2,545.66230	2,450.710	23.18	0.6897	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		482.95730	541.449	23.28	0.3031	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		2,611.75730	2,515.549	23.28	0.6969	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		4,932.86330	5,089.547	21.35	0.9869	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		11.66330	13.647	21.35	0.0131	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		5,043.30290	5,200.448	20.32	0.9869	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	28/11/2016	Foreign Exchange Option	11.80	Put			12.90290	14.048	20.32	0.0131	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			3,385.07000	3,541.461	17.43	0.9499	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			54.67000	55.061	17.43	0.0501	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			489.18370	544.725	23.74	0.2852	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,058.78370	2,958.325	23.74	0.7148	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			4,271.73560	4,431.178	18.83	0.9723	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			28.33560	31.178	18.83	0.0277	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			4,261.98450	4,421.434	18.81	0.9721	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			28.58450	31.434	18.81	0.0279	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			4,252.23540	4,411.693	18.80	0.9719	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			28.83540	31.693	18.80	0.0281	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,639.81390	3,796.913	16.77	0.9619	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			39.91390	40.213	16.77	0.0381	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,630.51520	3,787.145	16.74	0.9617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			40.61520	40.445	16.74	0.0383	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			3,593.46880	3,748.085	16.65	0.9607	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,085.79850	9,940.179	27.58	0.9623	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			5,114.61090	5,273.655	20.27	0.9851	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			14.71090	16.955	20.27	0.0149	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,318.47810	6,196.454	27.58	0.8694	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,717.76310	3,875.107	16.95	0.9638	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			37.86310	38.407	16.95	0.0362	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,649.55190	3,806.682	16.79	0.9621	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			39.65190	39.982	16.79	0.0379	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			45.69850	56.879	27.58	0.0377	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,484.71280	4,366.411	26.15	0.7873	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			368.89480	405.822	26.58	0.2034	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			4,708.99480	4,589.122	26.58	0.7966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			365.17680	401.735	26.69	0.2012	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			4,765.27680	4,645.035	26.69	0.7988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			208.37810	243.155	27.58	0.1306	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			3,894.30520	3,780.811	25.00	0.7587	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			398.83620	438.735	25.79	0.2210	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,298.93620	4,182.035	25.79	0.7790	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			391.58840	430.778	25.97	0.2167	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,391.68840	4,274.078	25.97	0.7833	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			384.61280	423.111	26.15	0.2127	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			3,640.14910	3,529.624	24.51	0.7440	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			452.37350	497.393	24.65	0.2516	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			3,712.47350	3,600.693	24.65	0.7484	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			439.50710	483.319	24.90	0.2443	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			3,839.60710	3,726.619	24.90	0.7557	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			434.20520	477.511	25.00	0.2413	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,348.43100	3,246.327	24.11	0.7229	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			490.14700	544.121	24.18	0.2731	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,400.24700	3,297.421	24.18	0.7269	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			473.04170	524.072	24.35	0.2641	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			3,523.14170	3,417.372	24.35	0.7359	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			460.04910	506.324	24.51	0.2560	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			2,841.00260	2,746.760	23.37	0.6792	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			574.01260	635.182	23.49	0.3130	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			2,924.11260	2,828.482	23.49	0.6870	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			505.28450	560.598	24.05	0.2804	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,305.38450	3,203.898	24.05	0.7196	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			498.33100	553.027	24.11	0.2771	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,627.97250	2,537.488	23.05	0.6579	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			621.09530	686.088	23.16	0.3345	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,701.19530	2,609.388	23.16	0.6655	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			617.44560	682.146	23.19	0.3329	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,717.54560	2,625.446	23.19	0.6671	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			590.90260	653.460	23.37	0.3208	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			1,981.74420	1,904.668	22.02	0.5798	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			737.46990	811.250	22.46	0.3853	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,247.56990	2,164.550	22.46	0.6147	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			728.47320	801.653	22.51	0.3815	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,278.57320	2,194.953	22.51	0.6185	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			637.87250	704.188	23.05	0.3421	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			0.00000	1,177.031	20.71	0.4515	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			977.36910	1,068.441	21.34	0.4810	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,587.46910	1,521.741	21.34	0.5190	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			922.88630	1,009.752	21.56	0.4603	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			1,712.98630	1,643.052	21.56	0.5397	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			821.64420	901.368	22.02	0.4202	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,070.25110	1,022.144	20.40	0.4164	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,250.71710	1,358.022	20.48	0.5744	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,110.81710	1,061.322	20.48	0.4256	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			1,221.98180	1,327.889	20.56	0.5652	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,152.08180	1,101.189	20.56	0.4348	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			0.00000	1,273.731	20.71	0.5485	12,737,312.00	10,000	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			909.81810	867.484	20.06	0.3776	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,377.29120	1,490.369	20.14	0.6130	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			947.39120	903.669	20.14	0.3870	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,350.09090	1,461.975	20.21	0.6049	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			980.19090	935.275	20.21	0.3951	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,280.15110	1,388.844	20.40	0.5836	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			619.49760	592.577	19.43	0.2959	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,609.69120	1,731.973	19.59	0.6771	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			709.79120	675.273	19.59	0.3229	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,506.53000	1,624.934	19.82	0.6496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			806.63000	768.234	19.82	0.3504	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,409.71810	1,524.184	20.06	0.6224	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			471.72520	452.718	19.26	0.2445	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,905.80440	2,042.180	19.30	0.7429	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			505.90440	485.480	19.30	0.2571	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,860.62990	1,995.980	19.33	0.7340	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			530.72990	509.280	19.33	0.2660	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,719.39760	1,849.277	19.43	0.7041	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			349.92080	331.572	18.98	0.1953	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,107.76690	2,248.240	19.17	0.7801	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			407.86690	391.540	19.17	0.2199	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			2,100.81990	2,241.163	19.18	0.7789	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			410.91990	394.463	19.18	0.2211	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,971.62520	2,109.418	19.26	0.7555	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			245.80720	229.753	18.41	0.1502	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			2,313.96680	2,451.353	18.84	0.8160	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			324.06680	304.653	18.84	0.1840	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,264.34710	2,402.167	18.95	0.8073	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			344.44710	325.467	18.95	0.1927	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,249.82080	2,388.272	18.98	0.8047	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			43.56880	41.385	16.65	0.0393	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			3,455.99940	3,607.279	16.69	0.9534	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			56.09940	50.579	16.69	0.0466	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			2,613.92380	2,756.143	18.21	0.8646	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			214.02380	199.443	18.21	0.1354	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			2,515.70720	2,656.453	18.41	0.8498	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,335.00520	2,471.830	19.04	0.7690	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			507.40520	487.030	19.04	0.2310	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			2,123.49500	2,257.888	19.39	0.7299	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			635.89500	613.088	19.39	0.2701	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			2,099.37230	2,233.152	19.42	0.7253	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			651.77230	628.352	19.42	0.2747	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,576.45330	1,688.979	20.28	0.6079	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,138.85330	1,094.179	20.28	0.3921	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,472.96650	1,581.657	20.59	0.5794	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,285.36650	1,236.857	20.59	0.4206	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			1,006.83570	1,092.335	22.23	0.4351	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			2,249.23570	2,177.535	22.23	0.5649	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			873.56990	950.910	22.89	0.3875	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,685.96990	2,606.110	22.89	0.6125	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			796.03850	869.154	23.32	0.3589	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			2,988.43850	2,904.354	23.32	0.6411	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			524.54960	576.369	25.91	0.2455	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			4,756.94960	4,651.569	25.91	0.7545	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			2,418.93530	2,557.276	18.89	0.7838	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			461.33530	442.477	18.89	0.2162	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,347.75220	2,484.810	19.02	0.7713	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			500.15220	480.011	19.02	0.2287	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,341.37110	2,478.313	19.03	0.7702	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			503.77110	483.513	19.03	0.2298	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,555.89930	2,695.181	19.72	0.7476	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			678.19930	659.681	19.72	0.2524	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,568.18700	2,707.658	19.71	0.7496	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			670.48700	652.158	19.71	0.2504	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,562.04000	2,701.416	19.71	0.7486	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			674.34000	655.916	19.71	0.2514	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,928.47410	2,047.413	21.54	0.5849	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			1,700.87410	1,665.313	21.54	0.4151	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,924.67410	2,043.520	21.56	0.5841	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			1,707.07410	1,671.420	21.56	0.4159	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,932.28350	2,051.307	21.53	0.5858	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			1,694.68350	1,659.207	21.53	0.4142	0.00	0	0
Total \$ / R Option												50,044,457.52	74,800	1,575,200
Total \$ / R												1,822,872,377.92	182,895	2,683,344
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			16.43820		16.28700			0.0000	526,022.40	32	973
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.75200		16.59880			0.0000	670,080.00	40	117
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			17.05670		16.89990			0.0000	85,283.50	5	15
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			17.34480		17.18760			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,281,385.90	77	1,105
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			286,167.19290	301,319.793	20.94	0.9772	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			1,467.19290	1,499.793	20.94	0.0228	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			285,191.17280	300,343.255	20.93	0.9769	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			1,491.17280	1,523.255	20.93	0.0231	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			284,215.50450	299,367.092	20.92	0.9765	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			1,515.50450	1,547.092	20.92	0.0235	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			26,213.78610	24,669.178	18.87	0.1866	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			186,351.58390	200,142.455	18.88	0.8119	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			26,471.58390	24,942.455	18.88	0.1881	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			185,611.10440	199,417.333	18.90	0.8104	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			26,731.10440	25,217.333	18.90	0.1896	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			187,093.78610	200,869.178	18.87	0.8134	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			225,053.39430	238,941.034	18.82	0.8074	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			34,063.39430	32,271.034	18.82	0.1926	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			224,356.48770	238,229.726	18.83	0.8062	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			34,366.48770	32,559.725	18.83	0.1938	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			223,661.25140	237,520.034	18.84	0.8050	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			34,671.25140	32,850.034	18.84	0.1950	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			128,536.64510	123,685.689	20.59	0.4206	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			146,899.06640	157,753.275	20.61	0.5783	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			129,139.06640	124,273.275	20.61	0.4217	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			147,696.13220	158,580.018	20.58	0.5806	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			127,936.13220	123,100.018	20.58	0.4194	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	MAXI	On 13/03/2017	Foreign Exchange Option	17.00	Call		147,296.64510	158,165.689	20.59	0.5794		0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,281,385.90	77	1,105
£ / R		On 15/04/2016	Foreign Exchange Future			22.88340	22.78350			0.0000		0.00	0	121
£ / R		On 28/04/2016	Foreign Exchange Future			22.94450	22.84940			0.0000		0.00	0	157
£ / R		On 13/06/2016	Foreign Exchange Future			23.15790	23.06860			0.0000		14,126,319.00	610	56,331
£ / R		On 08/09/2016	Foreign Exchange Future			23.56830	23.47850			0.0000		0.00	0	0
£ / R		On 19/09/2016	Foreign Exchange Future			23.62020	23.53070			0.0000		10,629,090.00	450	1,417
£ / R		On 19/12/2016	Foreign Exchange Future			24.07800	23.98330			0.0000		0.00	0	0
£ / R		On 13/03/2017	Foreign Exchange Future			24.51710	24.42330			0.0000		0.00	0	0
Total £ / R Future												24,755,409.00	1,060	58,026
£ / R		On 15/04/2016	Foreign Exchange Option	24.20	Call		183.57570	206.095	24.82	0.2264		0.00	0	0
£ / R		On 15/04/2016	Foreign Exchange Option	24.20	Put		1,600.07570	1,522.695	24.82	0.7736		0.00	0	0
£ / R		On 28/04/2016	Foreign Exchange Option	22.04	Put		375.95720	349.754	23.14	0.2925		0.00	0	0
£ / R		On 28/04/2016	Foreign Exchange Option	22.04	Call		1,185.35720	1,254.254	23.14	0.7075		0.00	0	0
£ / R		On 13/06/2016	Foreign Exchange Option	20.49	Call		2,754.69050	2,847.000	23.08	0.8710		0.00	0	0
£ / R		On 13/06/2016	Foreign Exchange Option	20.49	Put		176.09050	179.100	23.08	0.1290		0.00	0	0
£ / R		On 13/06/2016	Foreign Exchange Option	20.50	Call		2,746.02720	2,838.346	23.07	0.8701		0.00	0	0
£ / R		On 13/06/2016	Foreign Exchange Option	20.50	Put		177.42720	180.446	23.07	0.1299		0.00	0	0
£ / R		On 13/06/2016	Foreign Exchange Option	20.51	Call		2,737.37240	2,829.699	23.06	0.8693		0.00	0	0
£ / R		On 13/06/2016	Foreign Exchange Option	20.51	Put		178.77240	181.799	23.06	0.1307		0.00	0	0
£ / R		On 13/06/2016	Foreign Exchange Option	24.30	Call		584.49100	632.132	23.79	0.3627		0.00	0	1,300
£ / R		On 13/06/2016	Foreign Exchange Option	24.30	Put		1,815.89100	1,774.232	23.79	0.6373		0.00	0	0
£ / R		On 13/06/2016	Foreign Exchange Option	26.50	Call		196.01620	218.574	25.21	0.1537		0.00	0	2,600
£ / R		On 13/06/2016	Foreign Exchange Option	26.50	Put		3,627.41620	3,560.674	25.21	0.8463		0.00	0	0
£ / R		On 08/09/2016	Foreign Exchange Option	25.85	Put		3,087.62720	3,032.730	24.10	0.6803		0.00	0	0
£ / R		On 08/09/2016	Foreign Exchange Option	22.25	Put		883.38810	868.436	22.59	0.3280		0.00	0	0
£ / R		On 08/09/2016	Foreign Exchange Option	22.26	Call		2,105.76840	2,180.529	22.59	0.6709		0.00	0	0
£ / R		On 08/09/2016	Foreign Exchange Option	22.26	Put		887.26840	872.229	22.59	0.3291		0.00	0	0
£ / R		On 08/09/2016	Foreign Exchange Option	22.27	Call		2,099.65370	2,174.334	22.59	0.6699		0.00	0	0
£ / R		On 08/09/2016	Foreign Exchange Option	22.27	Put		891.15370	876.034	22.59	0.3301		0.00	0	0
£ / R		On 08/09/2016	Foreign Exchange Option	25.85	Call		716.12720	751.029	24.10	0.3197		0.00	0	12,264
£ / R		On 08/09/2016	Foreign Exchange Option	21.20	Call		2,814.23260	2,896.740	22.73	0.7733		0.00	0	0
£ / R		On 08/09/2016	Foreign Exchange Option	21.20	Put		535.73260	528.440	22.73	0.2267		0.00	0	12,264
£ / R		On 08/09/2016	Foreign Exchange Option	22.25	Call		2,111.88810	2,186.736	22.59	0.6720		0.00	0	0
£ / R		On 19/09/2016	Foreign Exchange Option	23.01	Put		1,244.64070	1,220.725	22.65	0.4042		0.00	0	0
£ / R		On 19/09/2016	Foreign Exchange Option	22.99	Call		1,775.41760	1,841.207	22.64	0.5979		0.00	0	0
£ / R		On 19/09/2016	Foreign Exchange Option	22.99	Put		1,234.71760	1,211.007	22.64	0.4021		0.00	0	0
£ / R		On 19/09/2016	Foreign Exchange Option	23.00	Call		1,770.37040	1,836.061	22.65	0.5968		0.00	0	0
£ / R		On 19/09/2016	Foreign Exchange Option	23.00	Put		1,239.67040	1,215.861	22.65	0.4032		0.00	0	0
£ / R		On 19/09/2016	Foreign Exchange Option	23.01	Call		1,765.34070	1,830.925	22.65	0.5958		0.00	0	0
£ / R		On 19/12/2016	Foreign Exchange Option	23.01	Put		1,279.19010	1,253.785	21.21	0.3678		0.00	0	783
£ / R		On 19/12/2016	Foreign Exchange Option	26.94	Put		3,855.67210	3,794.895	23.20	0.6749		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	22.63	Call			2,459.62000	2,534.958	21.12	0.6659	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,106.32000	1,086.958	21.12	0.3341	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,453.80730	2,529.059	21.12	0.6650	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,110.50730	1,091.059	21.12	0.3350	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			2,252.49010	2,321.785	21.21	0.6322	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,447.99650	2,523.170	21.12	0.6641	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,114.69650	1,095.170	21.12	0.3359	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			5,724.67840	5,819.163	22.10	0.9316	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			151.37840	151.163	22.10	0.0684	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			898.97210	932.895	23.20	0.3251	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			2,328.24590	2,392.544	20.75	0.6015	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			1,654.94590	1,625.444	20.75	0.3985	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			2,323.61920	2,387.837	20.75	0.6007	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			1,660.31920	1,630.737	20.75	0.3993	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			2,332.88140	2,397.251	20.74	0.6023	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			1,649.58140	1,620.151	20.74	0.3977	0.00	0	0
Total £ / R Option												0.00	0	30,777
Total £ / R												24,755,409.00	1,060	88,803
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14486		0.14455			0.0000	0.00	0	5,827
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14817		0.14785			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.15147		0.15114			0.0000	0.00	0	4,521
Total ¥ / R Future												0.00	0	11,496
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			6.16740	5.281	17.23	0.0121	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,511.11820	1,536.149	16.71	0.9120	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			56.21820	50.249	16.71	0.0880	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,455.54460	3,486.425	18.86	0.9987	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.64460	0.525	18.86	0.0013	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,461.06740	2,491.181	17.23	0.9879	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,792.40770	3,823.081	18.26	0.9905	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			7.10770	6.481	18.26	0.0095	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,817.10420	2,846.200	17.26	0.9615	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			31.80420	29.600	17.26	0.0385	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,914.92510	1,939.704	17.07	0.8711	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			129.62510	123.104	17.07	0.1289	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.01280	0.012	26.71	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			25,885.91280	25,852.812	26.71	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00800	0.007	26.71	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			26,885.90800	26,852.807	26.71	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00500	0.005	26.71	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			27,885.90500	27,852.805	26.71	1.0000	0.00	0	0
Total ¥ / 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 ¥ / R												0.00	0	11,496
€ / R	On	22/03/2016	Foreign Exchange Future			17.89460		17.76340			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.90160		17.76730			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.98760		17.84990			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			18.03800		17.90270			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			18.04620		17.91160			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			18.05030		17.91610			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			18.15780		18.02890			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			18.16620		18.03700			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			18.23730		18.10590			0.0000	45,155,554.80	2,476	84,369
€ / R	On	19/09/2016	Foreign Exchange Future			18.65250		18.51840			0.0000	31,149,675.00	1,670	6,028
€ / R	On	19/12/2016	Foreign Exchange Future			19.06410		18.92550			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			19.46350		19.32370			0.0000	0.00	0	0
Total € / R Future												76,305,229.80	4,146	102,168
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			54.94110	84.649	29.05	0.2241	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			711.54110	610.049	29.05	0.7759	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			72.69080	109.946	28.04	0.2524	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			725.39080	628.346	28.04	0.7476	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			217.04740	276.669	23.53	0.3510	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			867.14740	789.069	23.53	0.6490	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			271.51270	335.686	22.97	0.3673	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			938.81270	867.686	22.97	0.6327	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			949.61100	1,066.472	21.32	0.7632	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			208.01100	190.272	21.32	0.2368	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			291.87500	357.847	22.92	0.3757	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			945.77500	877.547	22.92	0.6243	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			415.01990	488.722	22.38	0.4051	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,066.11990	1,010.922	22.38	0.5949	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			427.21770	501.942	22.38	0.4087	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,070.21770	1,015.741	22.38	0.5913	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,883.02930	3,013.878	21.81	0.9563	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			37.12930	36.578	21.81	0.0437	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			0.00000	258.422	20.55	0.2287	145,750.23	564	564
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			885.17630	990.979	21.04	0.6145	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			569.27630	543.679	21.04	0.3855	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			251.79820	302.932	23.62	0.2521	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			11.26040	11.714	23.93	0.0148	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,902.14280	3,032.987	21.83	0.9572	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			36.24280	35.687	21.83	0.0428	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,892.58370	3,023.430	21.82	0.9568	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			178.74980	172.694	20.48	0.1678	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			0.00000	1,495.722	20.55	0.7713	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			2,229.10410	2,360.198	21.00	0.9095	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			83.20410	82.898	21.00	0.0905	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			1,654.64980	1,779.994	20.48	0.8322	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			36.68370	36.130	21.82	0.0432	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			1,995.89820	1,915.632	23.62	0.7479	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,917.16040	4,049.014	23.93	0.9852	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			41.56460	48.813	19.00	0.0446	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,610.59870	3,751.982	19.00	0.9549	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			42.19870	49.482	19.00	0.0451	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,601.24150	3,742.660	19.01	0.9544	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			42.84150	50.160	19.01	0.0456	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,619.96460	3,761.313	19.00	0.9554	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			329.11050	337.004	20.14	0.1725	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,474.81890	2,621.199	20.06	0.7810	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,409.36700	2,555.632	20.05	0.7721	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			473.86700	481.532	20.05	0.2279	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			476.65140	484.303	20.05	0.2289	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,394.94720	2,541.185	20.05	0.7701	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			479.44720	487.085	20.05	0.2299	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,854.61050	3,001.105	20.14	0.8275	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			784.22390	872.154	22.99	0.3692	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,658.72390	2,608.054	22.99	0.6308	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			583.78900	655.224	24.10	0.2897	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,558.28900	3,491.124	24.10	0.7103	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,402.15140	2,548.403	20.05	0.7711	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			449.31890	457.099	20.06	0.2190	0.00	0	2,961
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,210.57640	1,205.946	20.65	0.3821	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,839.71570	1,974.778	20.66	0.6169	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,216.01570	1,211.278	20.66	0.3831	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,835.17410	1,970.121	20.67	0.6159	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,221.47410	1,216.621	20.67	0.3841	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,844.27640	1,979.445	20.65	0.6179	0.00	0	0
Total € / R Option												145,750.23	564	38,310
Total € / R												76,450,980.03	4,710	140,478
AU\$ / R	On	13/06/2016	Foreign Exchange Future			12.16420		12.09250			0.0000	2,432,840.00	200	10,109
AU\$ / R	On	19/09/2016	Foreign Exchange Future			12.34560		12.27400			0.0000	49,382.40	4	555
AU\$ / R	On	19/12/2016	Foreign Exchange Future			12.52670		12.45260			0.0000	0.00	0	130
AU\$ / R	On	13/03/2017	Foreign Exchange Future			12.70150		12.62770			0.0000	0.00	0	4,156
Total AU\$ / R Future												2,482,222.40	204	14,950
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			8.78220	9.134	19.13	0.0209	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			2,011.44460	2,083.489	19.10	0.9788	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			8.94460	9.289	19.10	0.0212	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			2,001.60970	2,073.646	19.06	0.9784	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			9.10970	9.446	19.06	0.0216	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			2,021.28220	2,093.334	19.13	0.9791	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	19/09/2016	Foreign Exchange Option	10.21	Call			2,106.68250	2,177.914	17.76	0.9404	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			42.68250	42.314	17.76	0.0596	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			2,125.33870	2,196.564	17.77	0.9420	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			41.33870	40.964	17.77	0.0580	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			2,116.00610	2,187.235	17.77	0.9412	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			42.00610	41.634	17.77	0.0588	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			134.23440	135.029	17.58	0.1308	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,908.23870	1,983.133	17.56	0.8680	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			135.63870	136.433	17.56	0.1320	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,925.43970	2,000.335	17.59	0.8704	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			132.83970	133.635	17.59	0.1296	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,916.83440	1,991.729	17.58	0.8692	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			1,169.76870	1,238.086	16.51	0.6748	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			492.06870	486.586	16.51	0.3252	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			1,163.53980	1,231.741	16.50	0.6730	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			495.83980	490.241	16.50	0.3270	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			1,176.02140	1,244.450	16.51	0.6766	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			488.32140	482.950	16.51	0.3234	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,482,222.40	204	14,950
CAD/ R	On	13/06/2016	Foreign Exchange Future			12.30140		12.17070			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.54210		12.40880			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,337.26180	1,466.246	17.59	0.9290	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			36.56180	34.846	17.59	0.0710	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,327.87950	1,456.790	17.55	0.9279	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			37.17950	35.390	17.55	0.0721	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,318.50820	1,447.342	17.51	0.9268	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			37.80820	35.942	17.51	0.0732	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			601.00590	687.508	16.96	0.5667	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			572.20590	525.408	16.96	0.4333	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			596.53960	682.668	16.97	0.5640	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			577.73960	530.568	16.97	0.4360	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			592.09710	677.855	16.98	0.5614	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			583.29710	535.755	16.98	0.4386	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Future			16.64460		16.55670			0.0000	1,081,899.00	65	6,592
CHF / R	On	19/09/2016	Foreign Exchange Future			17.04800		16.95750			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 CHF / R Future												1,081,899.00	65	6,592
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,229.28090	2,321.046	21.69	0.9211	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			62.58090	66.446	21.69	0.0789	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,219.88960	2,311.690	21.67	0.9204	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			63.18960	67.090	21.67	0.0796	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,210.50280	2,302.340	21.64	0.9196	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			63.80280	67.740	21.64	0.0804	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			1,154.41750	1,231.932	20.67	0.6002	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			796.91750	783.932	20.67	0.3998	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			1,149.66110	1,227.028	20.68	0.5987	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			802.16110	789.028	20.68	0.4013	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			1,144.91740	1,222.140	20.69	0.5971	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			807.41740	794.140	20.69	0.4029	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												1,081,899.00	65	6,592
CNH / R	On	13/06/2016	Foreign Exchange Future			2.50530		2.48790			0.0000	0.00	0	22,550
CNH / R	On	19/09/2016	Foreign Exchange Future			2.53620		2.51930			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	22,550
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,941.09070	3,113.471	22.14	0.8853	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			162.09070	160.471	22.14	0.1147	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,854.10350	3,026.268	22.08	0.8776	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			175.10350	173.268	22.08	0.1224	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,767.96130	2,939.878	22.03	0.8696	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			188.96130	186.878	22.03	0.1304	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,108.97260	1,089.084	20.82	0.3796	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1,748.40390	1,895.891	20.82	0.6100	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,155.40390	1,133.891	20.82	0.3900	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1,695.96340	1,841.785	20.83	0.5995	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,202.96340	1,179.785	20.83	0.4005	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1,801.97260	1,951.084	20.82	0.6204	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	22,550
DKK / R	On	13/06/2016	Foreign Exchange Future			2.45060		2.43250			0.0000	98,024.00	40	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.50740		2.48890			0.0000	0.00	0	0
Total DKK / R Future												98,024.00	40	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,626.74050	3,808.194	24.04	0.9252	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			101.74050	102.194	24.04	0.0748	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,534.40150	3,715.308	23.89	0.9204	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			109.40150	109.308	23.89	0.0796	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			3,442.56790	3,622.867	23.75	0.9154	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			117.56790	116.867	23.75	0.0846	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			2,066.06240	2,225.472	22.47	0.6475	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,077.06240	1,051.472	22.47	0.3525	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			2,009.86770	2,167.548	22.47	0.6378	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,120.86770	1,093.548	22.47	0.3622	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,957.35170	2,113.350	22.51	0.6280	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,168.35170	1,139.350	22.51	0.3720	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												98,024.00	40	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.11860		2.10010			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.15890		2.14060			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.19730		2.17870			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.23310		2.21450			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			716.07950	834.181	20.16	0.5172	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			915.07950	848.181	20.16	0.4828	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			677.31960	791.430	20.25	0.4985	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			976.31960	905.430	20.25	0.5015	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			640.41770	750.540	20.35	0.4802	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,039.41770	964.540	20.35	0.5198	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,287.55780	1,423.989	19.98	0.5787	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,081.55780	1,034.989	19.98	0.4213	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,241.17590	1,374.514	20.02	0.5658	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,135.17590	1,085.514	20.02	0.4342	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,196.14920	1,326.363	20.05	0.5529	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,190.14920	1,137.363	20.05	0.4471	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,780.06830	1,921.479	20.03	0.6150	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,193.06830	1,148.479	20.03	0.3850	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,729.88510	1,870.714	20.08	0.6045	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,242.88510	1,197.714	20.08	0.3955	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,680.81110	1,821.069	20.12	0.5942	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,293.81110	1,248.069	20.12	0.4058	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			2,104.71240	2,250.755	20.13	0.6227	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,359.71240	1,319.755	20.13	0.3773	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			2,055.56660	2,196.735	20.13	0.6139	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,410.56660	1,365.735	20.13	0.3861	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			2,007.40090	2,147.945	20.18	0.6049	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			1,462.40090	1,416.945	20.18	0.3951	0.00	0	0
Total HK\$/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 HK\$/R												0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.15920		0.15780			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15910		0.15740			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15870		0.15690			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			0.07360		0.07240			0.0000	410,320.00	5,575	5,575
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06700		0.06630			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.06320		0.06260			0.0000	0.00	0	0
Total NGN / R Future												410,320.00	5,575	5,575
Total NGN / R												410,320.00	5,575	5,575
NZ\$/ R	On	13/06/2016	Foreign Exchange Future			10.78410		10.69420			0.0000	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Future			10.94350		10.85330			0.0000	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Future			11.10360		11.01140			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			1,689.62300	1,779.786	17.44	0.9834	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.01	Put			5.42300	5.686	17.44	0.0166	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,709.41730	1,799.596	17.54	0.9840	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	8.99	Put			5.21730	5.496	17.54	0.0160	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,699.51910	1,789.690	17.49	0.9837	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.00	Put			5.31910	5.590	17.49	0.0163	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,457.66140	1,547.755	16.60	0.9006	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.46	Put			64.36140	64.254	16.60	0.0994	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,448.81840	1,538.863	16.60	0.8992	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.47	Put			65.51840	65.363	16.60	0.1008	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,439.99210	1,529.988	16.59	0.8977	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.48	Put			66.69210	66.488	16.59	0.1023	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.85	Call			689.27190	756.978	16.29	0.5924	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.85	Put			527.87190	503.378	16.29	0.4076	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.86	Call			684.34650	751.834	16.29	0.5898	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.86	Put			532.94650	508.234	16.29	0.4102	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.87	Call			679.45170	746.716	16.30	0.5873	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.87	Put			538.05170	513.116	16.30	0.4127	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			1.42860		1.43200			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.44450		1.44850			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.45770		1.46180			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/03/2017	Foreign Exchange Future			1.46610		1.47000			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			1,120.00000	1,086.000		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			1,020.00000	986.000		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			920.00000	886.000		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			285.00000	245.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			485.00000	445.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			385.00000	345.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			518.00000	477.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			418.00000	377.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			618.00000	577.000		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			500.00000	461.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			400.00000	361.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			300.00000	261.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.10940		1.11170			0.0000	1,796,118.60	1,619	3,303
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.11350		1.11560			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.11770		1.11990			0.0000	0.00	0	0
Total QUANTO € / \$ Future												1,796,118.60	1,619	3,303
Total QUANTO € / \$												1,796,118.60	1,619	3,303
RAIN	On	13/06/2016	Foreign Exchange Future			28,602.71000		28,411.24000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			29,151.04000		28,955.48000			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			11.86640		11.77560			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			12.06980		11.97790			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 SGD / R Future												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,610.54280	1,701.496	19.41	0.9492	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			24.94280	25.096	19.41	0.0508	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,600.94410	1,691.882	19.37	0.9484	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			25.34410	25.482	19.37	0.0516	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,591.35120	1,682.274	19.33	0.9477	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			25.75120	25.874	19.33	0.0523	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			771.39400	845.289	17.56	0.6424	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			413.49400	395.489	17.56	0.3576	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			765.93410	839.615	17.57	0.6399	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			418.03410	399.815	17.57	0.3601	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			760.50630	833.966	17.58	0.6373	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			422.60630	404.166	17.58	0.3627	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.49470		5.45870			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.45420		5.42580			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			710.09440	746.341	18.51	0.9469	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			11.39440	11.641	18.51	0.0531	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			700.47000	736.745	18.43	0.9452	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			11.77000	12.045	18.43	0.0548	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			690.85860	727.163	18.35	0.9433	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			12.15860	12.463	18.35	0.0567	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			345.21960	368.814	16.62	0.6481	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			169.41960	164.614	16.62	0.3519	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			339.26510	362.661	16.60	0.6422	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			173.46510	168.461	16.60	0.3578	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			333.37180	356.568	16.59	0.6363	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			177.57180	172.368	16.59	0.3637	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			1.36350		1.35020			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.29190		1.28010			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												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 Futures									1 881 038 529.10	120,881	1,335,175
Total Options									50 190 207.75	75,364	1,644,287
Grand Total:									1,931,228,736.85	196,245	2,979,462