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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/03/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/03/2016 Foreign Exchange Future			15.36010		16.16230			0.0000	0.00	0	0
\$ / R On 18/03/2016 Foreign Exchange Future			15.37170		16.16230			0.0000	0.00	0	0
\$ / R On 22/03/2016 Foreign Exchange Future			15.37170		16.17130			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.36300		16.17400			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.37610		16.18970			0.0000	0.00	0	140
\$ / R On 31/03/2016 Foreign Exchange Future			15.38050		16.19580			0.0000	0.00	0	485
\$ / R On 01/04/2016 Foreign Exchange Future			15.38380		16.19920			0.0000	0.00	0	0
\$ / R On 04/04/2016 Foreign Exchange Future			15.39380		16.20940			0.0000	0.00	0	120
\$ / R On 05/04/2016 Foreign Exchange Future			15.39710		16.21280			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			15.40040		16.21620			0.0000	0.00	0	0
\$ / R On 07/04/2016 Foreign Exchange Future			15.40370		16.21960			0.0000	0.00	0	0
\$ / R On 11/04/2016 Foreign Exchange Future			15.41700		16.23320			0.0000	0.00	0	100
\$ / R On 14/04/2016 Foreign Exchange Future			15.42700		16.24340			0.0000	0.00	0	0
\$ / R On 15/04/2016 Foreign Exchange Future			15.43030		16.24690			0.0000	5,508,617.10	357	2,967
\$ / R On 18/04/2016 Foreign Exchange Future			15.44030		16.25710			0.0000	0.00	0	0
\$ / R On 20/04/2016 Foreign Exchange Future			15.44690		16.26350			0.0000	0.00	0	700
\$ / R On 25/04/2016 Foreign Exchange Future			15.46250		16.27960			0.0000	0.00	0	0
\$ / R On 26/04/2016 Foreign Exchange Future			15.46550		16.28290			0.0000	0.00	0	180
\$ / R On 28/04/2016 Foreign Exchange Future			15.47150		16.28930			0.0000	0.00	0	106
\$ / R On 29/04/2016 Foreign Exchange Future			15.47450		16.29250			0.0000	0.00	0	1,100
\$ / R On 04/05/2016 Foreign Exchange Future			15.48950		16.30870			0.0000	0.00	0	370

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/05/2016	Foreign Exchange Future			15.50740		16.32800			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.51640		16.33770			0.0000	0.00	0	550
\$ / R	On	16/05/2016	Foreign Exchange Future			15.52540		16.34730			0.0000	0.00	0	100
\$ / R	On	17/05/2016	Foreign Exchange Future			15.52840		16.35060			0.0000	0.00	0	100
\$ / R	On	19/05/2016	Foreign Exchange Future			15.53440		16.35700			0.0000	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Future			15.53730		16.36030			0.0000	0.00	0	4,700
\$ / R	On	23/05/2016	Foreign Exchange Future			15.54630		16.37000			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			15.55830		16.38300			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.57040		16.39600			0.0000	0.00	0	1,338
\$ / R	On	06/06/2016	Foreign Exchange Future			15.58840		16.41550			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.59440		16.42200			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.59740		16.42520			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.60940		16.43820			0.0000	1,746,691,860.00	111,900	878,593
\$ / 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			15.64260		16.47370			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.65480		16.48650			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			15.74030		16.57610			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.74340		16.57930			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.78920		16.62730			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.80140		16.64010			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.80750		16.64650			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.83500		16.67530			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.86860		16.71050			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.87470		16.71690			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.87780		16.72010			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.89000		16.73280			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.89610		16.73920			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.90830		16.75200			0.0000	63,426,392.10	3,987	162,283
\$ / R	On	28/09/2016	Foreign Exchange Future			15.93640		16.78220			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.02480		16.87590			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.12890		16.98640			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.17940		17.04000			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.19520		17.05670			0.0000	0.00	0	40,284
\$ / R	On	13/03/2017	Foreign Exchange Future			16.46700		17.34480			0.0000	0.00	0	2,826
\$ / R	On	19/06/2017	Foreign Exchange Future			16.70580		17.56550			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			16.92020		17.76210			0.0000	0.00	0	0
Total \$ / R Future												1,815,626,869.20	116,244	1,097,921
\$ / R	On	17/03/2016	Foreign Exchange Option	15.74	Call			454.34830	0.000	23.75	0.0000	0.00	0	0
\$ / R	On	17/03/2016	Foreign Exchange Option	15.74	Put			32.04830	379.900	23.75	1.0000	0.00	0	0
\$ / R	On	18/03/2016	Foreign Exchange Option	15.69	Call			511.07550	12.206	30.87	0.1037	0.00	0	2,500
\$ / R	On	18/03/2016	Foreign Exchange Option	15.69	Put			38.77550	330.506	30.87	0.8963	0.00	0	0
\$ / R	On	18/03/2016	Foreign Exchange Option	15.25	Call			920.44260	155.315	25.09	0.7297	0.00	0	4,000
\$ / R	On	18/03/2016	Foreign Exchange Option	15.25	Put			8.14260	33.615	25.09	0.2703	0.00	0	0
\$ / R	On	22/03/2016	Foreign Exchange Option	15.83	Call			425.60320	32.517	23.78	0.1488	0.00	0	5,000
\$ / R	On	22/03/2016	Foreign Exchange Option	15.83	Put			84.30320	490.817	23.78	0.8512	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	22/03/2016	Foreign Exchange Option	15.47	Call			724.71960	111.504	21.63	0.4055	0.00	0	2,500
\$ / R	On	22/03/2016	Foreign Exchange Option	15.47	Put			23.41960	209.803	21.63	0.5945	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	15.51	Call			691.03410	108.481	21.80	0.3719	0.00	0	5,000
\$ / R	On	23/03/2016	Foreign Exchange Option	15.51	Put			27.03410	255.481	21.80	0.6281	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,504.21200	1,693.052	27.16	0.9996	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			0.21200	0.052	27.16	0.0004	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,209.82520	434.995	22.10	0.8235	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			5.82520	41.995	22.10	0.1765	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			396.27150	60.954	22.28	0.1834	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			166.57150	644.854	22.28	0.8166	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			4,389.70000	3,576.100	21.61	1.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	21.61	0.0000	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,689.99470	1,876.515	25.14	0.9980	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			0.29470	0.415	25.14	0.0020	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			959.70710	290.959	20.06	0.5966	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			20.00710	164.859	20.06	0.4034	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			118.02140	13.400	24.88	0.0444	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			652.22140	1,362.900	24.88	0.9556	0.00	0	0
\$ / R	On	01/04/2016	Foreign Exchange Option	15.60	Call			677.27450	173.190	21.35	0.3818	0.00	0	21,400
\$ / R	On	01/04/2016	Foreign Exchange Option	15.60	Put			78.07450	389.390	21.35	0.6182	0.00	0	0
\$ / R	On	01/04/2016	Foreign Exchange Option	15.51	Call			749.33070	205.106	21.09	0.4326	0.00	0	0
\$ / R	On	01/04/2016	Foreign Exchange Option	15.51	Put			60.13070	331.306	21.09	0.5674	0.00	0	21,400
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	40.72	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			99,980.60000	100,796.200	40.72	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			514.32270	127.872	21.67	0.2786	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			171.52270	600.772	21.67	0.7214	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			137.13840	17.736	23.09	0.0529	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			714.33840	1,410.636	23.09	0.9471	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			421.93910	101.021	22.19	0.2244	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			245.73910	740.621	22.19	0.7756	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	15.38	Call			0.00000	312.966	20.44	0.5223	1,564,830.50	5,000	2,500
\$ / R	On	07/04/2016	Foreign Exchange Option	15.38	Put			0.00000	289.266	20.44	0.4777	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			334.73840	76.860	22.64	0.1749	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			345.13840	903.160	22.64	0.8251	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			493.98290	143.068	21.72	0.2734	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			240.78290	706.068	21.72	0.7266	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Call			868.25570	328.996	20.51	0.4918	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Put			94.85570	371.996	20.51	0.5082	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Call			461.51950	145.030	22.13	0.2579	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Put			314.61950	814.729	22.13	0.7421	0.00	0	15,000
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			581.40040	193.931	21.61	0.3258	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			224.50040	653.631	21.61	0.6742	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			931.34420	378.609	20.21	0.5207	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			94.24420	358.309	20.21	0.4793	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			151.44510	39.595	23.98	0.0816	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			984.34510	1,689.295	23.98	0.9184	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	18/04/2016	Foreign Exchange Option	13.97	Call			2,290.91870	1,480.443	18.32	0.9694	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			3.81870	10.143	18.32	0.0306	0.00	0	17,896
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			253.71890	77.245	23.27	0.1421	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			700.21890	1,340.345	23.27	0.8579	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			253.81350	84.744	23.30	0.1448	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			784.21350	1,432.244	23.30	0.8552	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			804.53670	336.548	20.77	0.4414	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			181.63670	531.048	20.77	0.5586	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			443.48360	164.982	22.22	0.2516	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			450.58360	989.482	22.22	0.7484	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			295.29120	102.622	23.07	0.1686	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			702.39120	1,327.122	23.07	0.8314	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			4,483.03490	3,665.918	26.99	0.9989	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.13490	0.418	26.99	0.0011	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,787.02720	1,973.696	20.48	0.9793	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			4.12720	8.196	20.48	0.0207	0.00	0	150
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call			737.51040	307.544	21.04	0.4048	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put			228.21040	616.044	21.04	0.5952	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			492.41280	193.251	22.09	0.2773	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			429.91280	948.751	22.09	0.7227	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			337.74760	132.753	22.91	0.1938	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			729.04760	1,343.253	22.91	0.8062	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			2,070.12520	1,296.502	18.88	0.8793	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			22.12520	69.102	18.88	0.1207	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			991.94500	480.968	20.27	0.5147	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			173.94500	483.568	20.27	0.4853	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			709.45520	330.116	21.35	0.3795	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			351.75520	793.716	21.35	0.6205	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			718.88770	340.647	21.25	0.3824	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			361.58770	805.247	21.25	0.6176	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			333.43540	149.150	23.27	0.1913	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			932.83540	1,570.750	23.27	0.8087	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			915.46340	456.696	20.69	0.4680	4,566,959.00	10,000	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			258.46340	622.296	20.69	0.5320	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			1,073.28430	554.893	20.30	0.5343	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			192.98430	497.593	20.30	0.4657	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			1,177.57930	627.192	20.03	0.5728	3,135,959.00	5,000	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			167.57930	440.892	20.03	0.4272	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			469.56280	228.155	22.73	0.2558	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			786.56280	1,369.855	22.73	0.7442	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			4,584.54460	3,760.530	24.26	0.9958	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			1.54460	2.230	24.26	0.0042	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,895.81870	2,087.176	19.97	0.9511	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			12.81870	28.876	19.97	0.0489	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			714.62910	358.213	21.58	0.3701	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			461.62910	929.914	21.58	0.6299	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	31/05/2016	Foreign Exchange Option	14.82	Call			1,658.86440	986.673	19.26	0.7289	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			82.86440	236.273	19.26	0.2711	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			4,219.03280	3,393.035	22.20	0.9917	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			3.53280	4.635	22.20	0.0083	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			1,188.36860	659.542	20.16	0.5562	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			222.86860	521.142	20.16	0.4438	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,893.06900	1,184.514	19.17	0.7783	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			71.06900	190.114	19.17	0.2217	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			980.56010	531.296	20.77	0.4721	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			338.56010	716.896	20.77	0.5279	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			3,146.50450	2,334.324	19.95	0.9573	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			11.30450	26.924	19.95	0.0427	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			3,136.68370	2,324.765	19.94	0.9567	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			11.48370	27.365	19.94	0.0433	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			3,126.86550	2,315.212	19.93	0.9560	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			11.66550	27.812	19.93	0.0440	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			3,248.45530	2,433.726	19.85	0.9616	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			10.25530	24.326	19.85	0.0384	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,283.78250	1,521.358	18.97	0.8560	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			45.58250	111.958	18.97	0.1440	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			2,237.00530	1,480.317	18.99	0.8470	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			48.80530	120.917	18.99	0.1530	725,499.60	6,000	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			3,140.42880	2,328.512	19.73	0.9548	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			12.22880	29.112	19.73	0.0452	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			1,790.63620	1,107.733	19.21	0.7436	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			92.43620	238.333	19.21	0.2564	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			1,781.79580	1,100.733	19.22	0.7413	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			93.59580	241.333	19.22	0.2587	0.00	0	47,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			0.00000	1,691.534	18.95	0.8880	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			0.00000	82.134	18.95	0.1120	164,267.20	2,000	2,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,628.79010	982.627	19.43	0.6964	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			120.59010	303.227	19.43	0.3036	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			1,604.08000	964.038	19.47	0.6887	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			125.88000	314.638	19.47	0.3113	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			2,006.27900	1,283.186	19.10	0.7975	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			68.07900	173.786	19.10	0.2025	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,571.39590	939.653	19.53	0.6784	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			133.19590	330.253	19.53	0.3216	0.00	0	16,340
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			935.40340	511.476	20.96	0.4491	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			397.20340	802.076	20.96	0.5509	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,695.49860	1,033.450	19.31	0.7168	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			107.29860	274.050	19.31	0.2832	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			878.99150	477.451	21.14	0.4262	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			440.79150	868.051	21.14	0.5738	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			851.77510	461.262	21.24	0.4150	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			463.57510	901.862	21.24	0.5850	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	Call			1,595.87980	957.900	19.49	0.6862	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			127.67980	318.500	19.49	0.3138	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			789.11220	424.550	21.47	0.3889	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			520.91220	985.150	21.47	0.6111	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			774.03120	415.830	21.52	0.3826	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			535.83120	1,006.430	21.52	0.6174	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			918.20200	501.035	21.01	0.4422	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			410.00200	821.635	21.01	0.5578	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			744.55270	398.909	21.64	0.3702	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			566.35270	1,049.509	21.64	0.6298	0.00	0	15,300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			706.66530	377.411	21.79	0.3542	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			608.46530	1,108.011	21.79	0.6458	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			825.20990	445.604	21.33	0.4040	1,336,812.30	3,000	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			487.00990	936.204	21.33	0.5960	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			624.09620	331.126	22.15	0.3183	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			715.89620	1,251.726	22.15	0.6817	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			616.06860	326.617	22.19	0.3147	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			727.86860	1,267.216	22.19	0.6853	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			759.17740	407.283	21.58	0.3764	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			550.97740	1,027.883	21.58	0.6236	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			577.31740	305.000	22.39	0.2973	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			789.11740	1,345.600	22.39	0.7027	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			519.96130	273.466	22.70	0.2712	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			891.76130	1,474.066	22.70	0.7288	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			636.31630	338.013	22.09	0.3238	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			698.11630	1,228.613	22.09	0.6762	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			480.49680	252.088	22.93	0.2531	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			972.29680	1,572.688	22.93	0.7469	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			474.20290	248.700	22.97	0.2502	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			986.00290	1,589.300	22.97	0.7498	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			584.88720	309.201	22.35	0.3007	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			776.68720	1,329.801	22.35	0.6993	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			443.89680	232.486	23.17	0.2360	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			1,055.69680	1,673.086	23.17	0.7640	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			440.97280	230.927	23.19	0.2347	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,062.77280	1,681.527	23.19	0.7653	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			483.67520	253.798	22.92	0.2545	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			965.47520	1,564.398	22.92	0.7455	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			273.72410	140.047	24.45	0.1517	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,625.52410	2,320.647	24.45	0.8483	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			239.18690	121.614	24.80	0.1337	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			1,800.98690	2,512.214	24.80	0.8663	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			458.80950	240.446	23.07	0.2430	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,020.60950	1,631.046	23.07	0.7570	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			217.09820	110.083	25.06	0.1222	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			1,928.89820	2,650.683	25.06	0.8778	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	18.17	Call		214.24340	108.640	25.09	0.1207	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		1,946.04340	2,669.240	25.09	0.8793	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call		432.30600	226.321	23.25	0.2306	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put		1,084.10600	1,706.921	23.25	0.7694	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		161.52300	82.190	25.82	0.0936	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		2,323.32300	3,072.790	25.82	0.9064	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call		124.80310	67.377	26.81	0.0767	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put		2,686.60310	3,457.977	26.81	0.9233	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		228.73750	116.075	24.92	0.1282	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		1,860.53750	2,576.675	24.92	0.8718	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		4,282.15570	3,454.488	21.91	0.9912	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		3.95570	5.088	21.91	0.0088	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		3,535.83870	2,714.261	20.17	0.9754	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		7.63870	14.861	20.17	0.0246	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		3,446.47370	2,626.769	20.07	0.9716	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		8.27370	17.369	20.07	0.0284	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		3,160.04610	2,347.585	19.75	0.9561	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		11.84610	28.185	19.75	0.0439	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		3,150.23630	2,338.045	19.74	0.9555	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		12.03630	28.645	19.74	0.0445	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		2,954.65680	2,148.732	19.51	0.9410	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		16.45680	39.332	19.51	0.0590	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		2,925.43250	2,120.600	19.48	0.9385	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		17.23250	41.200	19.48	0.0615	0.00	0	36,230
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call		747.74490	784.421	21.32	0.5675	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put		547.64490	584.321	21.32	0.4325	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		1,491.38080	897.171	19.79	0.6365	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		187.68080	424.571	19.79	0.3635	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		638.74910	352.510	22.32	0.3179	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		805.04910	1,349.910	22.32	0.6821	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		664.90500	371.856	22.21	0.3270	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		798.40500	1,337.056	22.21	0.6730	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		517.38060	287.241	22.98	0.2632	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		1,070.88060	1,672.441	22.98	0.7368	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		4,690.45880	3,859.585	22.43	0.9925	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		3.95880	4.785	22.43	0.0075	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		3,006.54400	2,202.816	19.16	0.9339	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		20.04400	48.016	19.16	0.0661	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		360.30270	211.135	24.45	0.1803	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		1,974.20270	2,660.835	24.45	0.8197	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		805.39980	485.873	21.94	0.3674	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		829.29980	1,345.573	21.94	0.6326	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		3,103.25080	2,305.712	18.54	0.9243	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		23.95080	62.312	18.54	0.0757	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		617.68760	371.950	22.87	0.2929	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		1,168.38760	1,758.550	22.87	0.7071	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	27/07/2016	Foreign Exchange Option	17.45	Call			524.25540	315.596	23.40	0.2544	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,394.95540	2,022.196	23.40	0.7456	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,785.61940	3,950.401	21.16	0.9901	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			6.31940	7.001	21.16	0.0099	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,463.53230	942.330	20.21	0.5786	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			356.23230	673.130	20.21	0.4214	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,939.45400	3,103.886	17.47	0.9782	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			12.15400	14.686	17.47	0.0218	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			890.64450	558.805	21.82	0.3876	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			860.54450	1,367.405	21.82	0.6124	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			625.15960	393.600	23.13	0.2870	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			1,368.65960	1,976.100	23.13	0.7130	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			1,286.30370	826.988	20.64	0.5205	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			479.80370	859.488	20.64	0.4795	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			522.19540	329.804	23.80	0.2406	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			1,776.89540	2,424.804	23.80	0.7594	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,883.78220	4,045.007	20.39	0.9872	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			8.48220	10.007	20.39	0.0128	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			3,202.16440	2,413.386	18.23	0.9154	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			26.86440	78.386	18.23	0.0846	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			576.86540	366.533	23.49	0.2633	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,601.56540	2,231.533	23.49	0.7367	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			605.93000	391.019	23.41	0.2705	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,635.43000	2,262.419	23.41	0.7295	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			590.97330	380.826	23.49	0.2645	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,680.47330	2,312.225	23.49	0.7355	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			3,236.43210	2,452.893	18.15	0.9125	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			25.93210	84.293	18.15	0.0875	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			3,048.33800	2,281.821	18.39	0.8896	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			37.83800	113.221	18.39	0.1104	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			739.32450	480.800	22.78	0.3205	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,322.42450	1,906.100	22.78	0.6795	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,981.19830	2,223.220	18.49	0.8788	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			44.29830	128.520	18.49	0.1212	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			3,246.55290	2,464.197	18.16	0.9114	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			26.45290	86.397	18.16	0.0886	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			602.80810	390.538	23.49	0.2679	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,682.70810	2,312.739	23.49	0.7321	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			428.38650	274.886	24.62	0.1953	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,405.58650	3,094.886	24.62	0.8047	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			2,013.08810	1,391.297	19.44	0.6967	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			230.28810	451.297	19.44	0.3033	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,468.47450	2,671.796	17.96	0.9300	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			19.27450	65.696	17.96	0.0700	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,458.55510	2,662.852	17.97	0.9291	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			19.35510	66.752	17.97	0.0709	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	13.31	Call			3,448.63620	2,653.923	17.98	0.9281	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			19.43620	67.823	17.98	0.0719	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			0.00000	2,330.372	18.35	0.8862	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			0.00000	122.072	18.35	0.1138	341,801.60	2,800	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,387.64620	1,716.306	19.17	0.7721	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			135.64620	308.006	19.17	0.2279	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			1,198.75430	797.654	21.14	0.4707	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			716.75430	1,159.354	21.14	0.5293	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			1,155.06410	767.092	21.27	0.4568	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			763.06410	1,218.792	21.27	0.5432	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,461.55140	2,666.870	17.89	0.9279	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			19.55140	68.569	17.89	0.0721	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			1,019.89310	673.752	21.70	0.4127	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			927.89310	1,425.452	21.70	0.5873	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			938.64900	619.166	22.01	0.3854	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,046.64900	1,570.865	22.01	0.6146	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			0.00000	1,578.199	19.28	0.7398	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			0.00000	369.899	19.28	0.2602	1,035,717.76	2,800	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			664.63800	437.371	23.26	0.2878	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,612.63800	2,229.071	23.26	0.7122	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			323.28730	219.236	26.00	0.1544	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,121.28730	3,860.936	26.00	0.8456	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			1,085.50200	718.829	21.49	0.4343	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			843.50200	1,320.529	21.49	0.5657	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			3,481.39510	2,684.702	17.87	0.9297	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			19.39510	66.402	17.87	0.0703	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			3,471.47340	2,675.779	17.88	0.9288	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			19.47340	67.479	17.88	0.0712	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			720.70800	475.983	23.00	0.3090	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,468.70800	2,067.683	23.00	0.6910	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			3,531.01120	2,729.509	17.81	0.9342	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			19.01120	61.209	17.81	0.0658	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			567.87360	373.760	23.93	0.2459	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,035.67360	2,687.360	23.93	0.7541	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			534.95140	350.900	24.13	0.2327	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,162.75140	2,824.500	24.13	0.7673	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,993.92820	4,151.224	20.04	0.9832	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			11.72820	14.824	20.04	0.0168	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			3,311.16810	2,535.709	18.21	0.9054	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			28.96810	99.309	18.21	0.0946	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			3,417.00350	2,639.798	18.16	0.8996	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			41.10350	114.998	18.16	0.1004	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			556.61020	375.622	24.37	0.2313	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,450.71020	3,120.822	24.37	0.7687	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			541.44910	365.409	24.47	0.2257	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,515.54910	3,190.609	24.47	0.7743	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		5,089.54720	4,242.433	19.54	0.9812	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		13.64720	17.633	19.54	0.0188	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		5,200.44840	4,349.426	19.01	0.9795	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		14.04840	20.526	19.01	0.0205	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		3,541.46140	2,759.435	18.03	0.8950	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		55.06140	130.535	18.03	0.1050	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		544.72470	379.003	24.90	0.2173	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		2,958.32470	3,650.103	24.90	0.7827	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		4,431.17810	3,587.550	17.65	0.9551	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		31.17810	48.150	17.65	0.0449	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		4,421.43440	3,577.988	17.64	0.9547	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		31.43440	48.588	17.64	0.0453	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		4,411.69350	3,568.429	17.62	0.9543	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		31.69350	49.029	17.62	0.0457	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		3,787.14470	2,992.605	17.63	0.9122	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		40.44470	107.405	17.63	0.0878	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		3,748.08490	2,958.611	17.69	0.9084	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		41.38490	113.411	17.69	0.0916	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		0.00000	2,671.427	18.19	0.8718	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		16.95510	20.960	18.53	0.0206	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		38.40720	94.715	17.50	0.0796	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		3,806.68170	3,009.685	17.60	0.9141	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		39.98170	104.485	17.60	0.0859	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		401.73540	273.870	27.36	0.1514	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		4,645.03540	5,378.670	27.36	0.8486	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		5,273.65510	4,416.160	18.53	0.9794	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		6,196.45450	6,957.257	27.36	0.9122	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		56.87890	29.045	27.36	0.0219	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		9,940.17890	10,773.845	27.36	0.9781	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		430.77800	317.702	27.36	0.1708	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		4,274.07800	5,022.502	27.36	0.8292	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		3,875.10720	3,069.915	17.50	0.9204	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		4,366.41130	5,110.980	27.36	0.8342	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		405.82210	280.070	27.36	0.1542	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		4,589.12210	5,324.870	27.36	0.8458	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		483.31900	369.929	26.71	0.1964	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		3,726.61900	4,474.729	26.71	0.8036	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		243.15450	142.457	27.36	0.0878	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		3,780.81140	4,530.805	26.82	0.8058	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		438.73460	329.620	27.36	0.1760	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		4,182.03460	4,934.420	27.36	0.8240	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		524.07180	394.704	26.06	0.2105	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		3,417.37180	4,149.504	26.06	0.7895	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		423.11130	306.180	27.36	0.1658	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		3,529.62390	4,269.909	26.30	0.7950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		497.39270	379.438	26.45	0.2018	0.00	0	6,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			3,600.69270	4,344.238	26.45	0.7982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			560.59780	414.576	25.60	0.2216	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,203.89780	3,919.376	25.60	0.7784	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			477.51140	366.006	26.82	0.1942	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,246.32730	3,965.242	25.69	0.7807	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			544.12070	405.590	25.80	0.2166	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,297.42070	4,020.390	25.80	0.7834	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			682.14560	484.582	24.36	0.2590	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,625.44560	3,289.382	24.36	0.7410	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			506.32390	385.109	26.30	0.2050	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			2,746.76000	3,420.657	24.58	0.7503	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			635.18200	455.673	24.77	0.2442	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			2,828.48200	3,510.473	24.77	0.7558	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			801.65320	568.567	23.67	0.2983	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,194.95320	2,823.367	23.67	0.7017	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			553.02730	410.442	25.69	0.2193	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,537.48790	3,194.815	24.22	0.7336	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			686.08750	487.342	24.34	0.2603	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,609.38750	3,272.142	24.34	0.7397	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			1,009.75160	717.552	22.70	0.3641	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			1,643.05160	2,212.352	22.70	0.6359	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			653.46000	465.857	24.58	0.2497	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			1,904.66830	2,504.452	23.17	0.6696	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			811.25010	575.380	23.62	0.3015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,164.55010	2,790.180	23.62	0.6985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			1,327.88940	944.678	21.58	0.4560	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,101.18940	1,579.478	21.58	0.5440	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			704.18790	500.015	24.22	0.2664	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,177.03120	1,670.330	21.75	0.5592	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			1,068.44120	759.596	22.48	0.3818	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,521.74120	2,074.396	22.48	0.6182	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,461.97490	1,043.636	21.20	0.4926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			935.27490	1,378.436	21.20	0.5074	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			901.36830	639.652	23.17	0.3304	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,022.14400	1,483.889	21.39	0.5272	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,358.02220	966.563	21.48	0.4643	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,061.32220	1,531.363	21.48	0.5357	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,624.93380	1,166.589	20.79	0.5354	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			768.23380	1,171.389	20.79	0.4646	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			1,273.73120	905.530	21.75	0.4408	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			867.48380	1,295.144	21.04	0.4908	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,490.36860	1,064.919	21.12	0.5002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			903.66860	1,339.719	21.12	0.4998	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,995.97960	1,443.909	20.01	0.6228	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			509.27960	818.709	20.01	0.3772	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,388.84400	989.089	21.39	0.4728	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	15.80	Put		592.57710	940.485	20.30	0.4098	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		1,731.97310	1,248.205	20.55	0.5625	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		675.27310	1,053.005	20.55	0.4375	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		2,241.16250	1,630.525	19.57	0.6749	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		394.46250	645.325	19.57	0.3251	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		1,524.18380	1,090.344	21.04	0.5092	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		452.71830	734.155	19.80	0.3527	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		2,042.17970	1,478.523	19.93	0.6329	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		485.47970	783.323	19.93	0.3671	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		2,402.16700	1,765.671	19.38	0.7076	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		325.46700	550.471	19.38	0.2924	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		1,849.27710	1,335.685	20.30	0.5902	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		331.57240	558.020	19.39	0.2951	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		2,248.24040	1,636.022	19.56	0.6763	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		391.54040	640.822	19.56	0.3237	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		2,656.45290	1,993.713	19.21	0.7552	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		229.75290	428.513	19.21	0.2448	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		2,109.41830	1,529.355	19.80	0.6473	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		0.00000	451.381	19.24	0.2541	1,805,522.00	4,000	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		2,451.35310	1,809.748	19.34	0.7173	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		304.65310	524.548	19.34	0.2827	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		3,607.27920	2,833.226	17.90	0.8935	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		50.57920	138.026	17.90	0.1065	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		2,388.27240	1,753.220	19.39	0.7049	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		0.00000	176.227	18.19	0.1282	704,906.80	4,000	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		2,756.14330	2,083.242	19.15	0.7722	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		199.44330	388.042	19.15	0.2278	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		3,796.91250	3,001.137	17.61	0.9131	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		40.21250	105.937	17.61	0.0869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		0.00000	1,946.580	19.24	0.7459	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		2,471.82960	1,868.096	19.62	0.6751	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		487.02960	761.096	19.62	0.3249	5,449,444.50	7,160	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		2,257.88830	1,689.115	19.92	0.6330	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		613.08830	922.116	19.92	0.3670	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		2,233.15180	1,670.184	19.97	0.6280	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		628.35180	943.184	19.97	0.3720	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		1,688.97900	1,260.147	21.24	0.5100	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		1,094.17900	1,543.147	21.24	0.4900	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		1,581.65690	1,175.890	21.53	0.4834	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		1,236.85690	1,708.890	21.53	0.5166	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		1,092.33460	810.069	23.25	0.3551	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		2,177.53460	2,773.069	23.25	0.6449	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		0.00000	808.053	23.26	0.3544	11,571,313.23	14,320	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		0.00000	2,781.053	23.26	0.6456	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		950.91040	704.975	23.91	0.3146	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		2,606.11040	3,237.975	23.91	0.6854	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	19.38	Call			869.15420	645.034	24.36	0.2907	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			2,904.35420	3,558.034	24.36	0.7093	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,484.81050	1,879.219	19.61	0.6776	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			480.01050	752.219	19.61	0.3224	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,478.31260	1,873.647	19.62	0.6764	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			483.51260	756.647	19.62	0.3236	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			576.36920	456.011	27.47	0.2044	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			4,651.56920	5,409.011	27.47	0.7956	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			2,557.27650	1,941.448	19.52	0.6912	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			442.47650	704.448	19.52	0.3088	0.00	0	90
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,695.18090	2,113.850	20.17	0.6685	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			659.68090	938.050	20.17	0.3315	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,707.65810	2,124.359	20.15	0.6706	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			652.15810	928.559	20.15	0.3294	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,701.41640	2,119.095	20.16	0.6696	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			655.91640	933.295	20.16	0.3304	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			2,047.41320	1,631.944	22.13	0.5148	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			1,665.31320	2,091.744	22.13	0.4852	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			2,043.52010	1,628.554	22.14	0.5140	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			1,671.42010	2,098.354	22.14	0.4860	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			2,051.30740	1,635.334	22.12	0.5156	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			1,659.20740	2,085.134	22.12	0.4844	0.00	0	0
Total \$ / R Option												32,403,033.49	66,080	1,597,620
Total \$ / R												1,848,029,902.69	182,324	2,695,541
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.60940		16.43820			0.0000	468,282.00	30	973
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.90830		16.75200			0.0000	270,441.10	17	134
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.19520		17.05670			0.0000	0.00	0	15
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.46700		17.34480			0.0000	0.00	0	0
Total \$ / R MAXI Future												738,723.10	47	1,122
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			301,319.79250	220,521.178	19.58	0.9457	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			1,499.79250	3,581.178	19.58	0.0543	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			300,343.25520	219,577.843	19.57	0.9449	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			1,523.25520	3,637.843	19.57	0.0551	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			299,367.09220	218,635.371	19.56	0.9442	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			1,547.09220	3,695.371	19.56	0.0558	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			24,669.17820	47,296.522	19.45	0.3094	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			200,142.45520	138,510.556	19.46	0.6889	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			24,942.45520	47,680.556	19.46	0.3111	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			199,417.33250	137,896.098	19.46	0.6872	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			25,217.33250	48,066.098	19.46	0.3128	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			200,869.17820	139,126.522	19.45	0.6906	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			238,941.03380	176,238.036	19.44	0.7058	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			32,271.03380	55,718.036	19.44	0.2942	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Call			238,229.72550	175,627.849	19.45	0.7044	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Put			32,559.72550	56,107.849	19.45	0.2956	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			237,520.03430	175,019.763	19.46	0.7030	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			32,850.03430	56,499.763	19.46	0.2970	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Put			123,685.68880	170,889.023	21.53	0.5166	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Call			157,753.27540	117,266.220	21.54	0.4823	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Put			124,273.27540	171,566.220	21.54	0.5177	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Call			158,580.01840	117,913.524	21.52	0.4844	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Put			123,100.01840	170,213.524	21.52	0.5156	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Call			158,165.68880	117,589.023	21.53	0.4834	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												738,723.10	47	1,122
£ / R	On 15/04/2016	Foreign Exchange Future				22.32640		22.88340			0.0000	0.00	0	121
£ / R	On 28/04/2016	Foreign Exchange Future				22.38680		22.94450			0.0000	0.00	0	157
£ / R	On 13/06/2016	Foreign Exchange Future				22.58850		23.15790			0.0000	25,299,120.00	1,120	56,136
£ / R	On 08/09/2016	Foreign Exchange Future				22.98600		23.56830			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future				23.03650		23.62020			0.0000	0.00	0	1,417
£ / R	On 19/12/2016	Foreign Exchange Future				23.47150		24.07800			0.0000	0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Future				23.88960		24.51710			0.0000	0.00	0	0
Total £ / R Future												25,299,120.00	1,120	57,831
£ / R	On 15/04/2016	Foreign Exchange Option		24.20	Call			206.09540	52.120	20.73	0.0885	0.00	0	0
£ / R	On 15/04/2016	Foreign Exchange Option		24.20	Put			1,522.69540	1,925.720	20.73	0.9115	0.00	0	0
£ / R	On 28/04/2016	Foreign Exchange Option		22.04	Call			1,254.25380	756.372	18.84	0.6088	0.00	0	0
£ / R	On 28/04/2016	Foreign Exchange Option		22.04	Put			349.75380	409.572	18.84	0.3912	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.49	Call			2,847.00050	2,243.879	18.68	0.8663	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.49	Put			179.10050	145.379	18.68	0.1337	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.50	Call			2,838.34580	2,235.447	18.68	0.8652	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.50	Put			180.44580	146.947	18.68	0.1348	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.51	Call			2,829.69940	2,227.028	18.68	0.8640	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.51	Put			181.79940	148.528	18.68	0.1360	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		24.30	Call			632.13180	337.743	20.93	0.2549	0.00	0	1,300
£ / R	On 13/06/2016	Foreign Exchange Option		24.30	Put			1,774.23180	2,049.243	20.93	0.7451	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		26.50	Call			218.57420	84.717	22.21	0.0793	0.00	0	2,600
£ / R	On 13/06/2016	Foreign Exchange Option		26.50	Put			3,560.67420	3,996.217	22.21	0.9207	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		25.85	Put			3,032.72950	3,343.797	22.22	0.7538	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.25	Put			868.43560	906.568	19.86	0.3800	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.26	Call			2,180.52920	1,637.223	19.87	0.6187	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.26	Put			872.22920	911.223	19.87	0.3813	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.27	Call			2,174.33360	1,631.886	19.87	0.6174	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.27	Put			876.03360	915.886	19.87	0.3826	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		25.85	Call			751.02950	479.797	22.22	0.2462	0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option		21.20	Call			2,896.73990	2,292.790	19.58	0.7468	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		21.20	Put			528.43990	506.790	19.58	0.2532	0.00	0	12,264

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,186.73560	1,642.568	19.86	0.6200	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,836.06070	1,345.613	20.27	0.5332	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,215.86070	1,309.113	20.27	0.4668	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,830.92480	1,341.210	20.27	0.5320	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,220.72480	1,314.710	20.27	0.4680	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,841.20740	1,350.028	20.26	0.5344	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,211.00740	1,303.528	20.26	0.4656	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,253.78470	1,430.532	20.47	0.4205	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			3,794.89500	4,193.679	22.89	0.7229	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,534.95840	2,075.292	20.25	0.6161	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,086.95840	1,233.792	20.25	0.3839	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,529.05930	2,070.278	20.25	0.6151	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,091.05930	1,238.778	20.25	0.3849	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			2,321.78470	1,892.032	20.47	0.5795	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,523.16970	2,065.274	20.26	0.6141	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,095.16970	1,243.774	20.26	0.3859	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			5,819.16310	5,202.678	20.25	0.9285	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			151.16310	141.178	20.25	0.0715	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			932.89500	725.179	22.89	0.2771	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			2,392.54420	2,043.478	20.91	0.5526	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			1,625.44420	1,903.878	20.91	0.4474	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			2,387.83690	2,039.357	20.92	0.5518	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			1,630.73690	1,909.757	20.92	0.4482	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			2,397.25060	2,047.607	20.91	0.5534	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			1,620.15060	1,898.007	20.91	0.4466	0.00	0	0
Total £ / R Option												0.00	0	30,777
Total £ / R												25,299,120.00	1,120	88,608
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14048		0.14486			0.0000	0.00	0	5,827
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14366		0.14817			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14679		0.15147			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			5.28140	12.175	16.96	0.0265	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,536.14930	1,157.497	17.13	0.8324	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			50.24930	109.597	17.13	0.1676	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,486.42460	3,048.952	18.22	0.9973	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.52460	1.052	18.22	0.0027	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,491.18140	2,060.075	16.96	0.9735	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,823.08080	3,376.806	18.00	0.9839	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			6.48080	11.106	18.00	0.0161	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,846.20020	2,417.939	17.30	0.9356	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			29.60020	52.239	17.30	0.0644	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,939.70400	1,567.865	17.40	0.8069	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			123.10400	202.165	17.40	0.1931	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	0.41	Call			0.01190	0.010	27.39	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			25,852.81190	26,320.910	27.39	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00740	0.007	27.39	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			26,852.80740	27,320.906	27.39	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00460	0.004	27.39	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			27,852.80460	28,320.904	27.39	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,496
€ / R	On	22/03/2016	Foreign Exchange Future			17.39450		17.89460			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.38670		17.90160			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.46920		17.98760			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.51730		18.03800			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			17.52510		18.04620			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			17.52910		18.05030			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.63070		18.15780			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.63860		18.16620			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.70540		18.23730			0.0000	9,224,513.40	521	84,598
€ / R	On	19/09/2016	Foreign Exchange Future			18.10500		18.65250			0.0000	0.00	0	6,028
€ / R	On	19/12/2016	Foreign Exchange Future			18.49750		19.06410			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			18.87670		19.46350			0.0000	14,157,525.00	750	500
Total € / R Future												23,382,038.40	1,271	102,897
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			84.64870	13.336	29.90	0.0527	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			610.04870	1,038.836	29.90	0.9473	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			109.94620	17.888	27.05	0.0640	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			628.34620	1,051.188	27.05	0.9360	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			276.66880	125.029	23.34	0.2008	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			789.06880	1,155.829	23.34	0.7992	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			335.68560	175.203	23.01	0.2333	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			867.68560	1,227.904	23.01	0.7667	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			1,066.47180	687.681	20.87	0.6272	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			190.27180	332.581	20.87	0.3728	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			357.84710	193.252	23.01	0.2448	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			877.54710	1,234.152	23.01	0.7552	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			488.72230	310.138	22.74	0.2963	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,010.92230	1,359.438	22.74	0.7037	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			501.94150	321.650	22.76	0.3011	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,015.74150	1,363.050	22.76	0.6989	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			3,013.87850	2,500.891	20.90	0.9332	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			36.57850	55.491	20.90	0.0668	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			258.42240	396.729	20.40	0.3242	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			990.97860	697.268	21.26	0.5026	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			543.67860	781.868	21.26	0.4974	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			302.93210	197.973	24.15	0.1828	0.00	0	3,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			11.71400	14.238	22.32	0.0193	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			3,032.98700	2,519.583	20.93	0.9346	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			35.68700	54.183	20.93	0.0654	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			3,023.43030	2,510.233	20.91	0.9339	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			172.69400	270.924	20.15	0.2474	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			1,495.72240	1,102.129	20.40	0.6758	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			2,360.19810	1,868.134	19.98	0.8659	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			82.89810	122.734	19.98	0.1341	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			1,779.99400	1,346.324	20.15	0.7526	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			36.13030	54.833	20.91	0.0661	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			1,915.63210	2,342.573	24.15	0.8172	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			4,049.01400	3,519.638	22.32	0.9807	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			48.81330	80.786	19.12	0.0700	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,751.98240	3,236.799	19.13	0.9293	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			49.48240	81.799	19.13	0.0707	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,742.66000	3,227.823	19.13	0.9286	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			50.16000	82.823	19.13	0.0714	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,761.31330	3,245.786	19.12	0.9300	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			337.00450	436.418	19.94	0.2177	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,621.19910	2,188.896	20.01	0.7275	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,555.63210	2,131.645	20.05	0.7170	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			481.53210	624.145	20.05	0.2830	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			484.30280	627.856	20.06	0.2842	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,541.18460	2,119.075	20.06	0.7147	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			487.08460	631.575	20.06	0.2853	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			3,001.10450	2,533.918	19.94	0.7823	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			872.15400	702.907	23.45	0.3185	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,608.05400	3,005.407	23.45	0.6815	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			655.22420	526.368	24.57	0.2477	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,491.12420	3,928.868	24.57	0.7523	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,548.40280	2,125.356	20.06	0.7158	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			457.09910	591.396	20.01	0.2725	0.00	0	2,961
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,205.94550	1,473.719	21.04	0.4395	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,974.77770	1,656.318	21.05	0.5595	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,211.27770	1,479.618	21.05	0.4405	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,970.12130	1,652.236	21.06	0.5585	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,216.62130	1,485.536	21.06	0.4415	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,979.44550	1,660.419	21.04	0.5605	0.00	0	0
Total € / R Option												0.00	0	38,310
Total € / R												23,382,038.40	1,271	141,207
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.86240		12.16420			0.0000	19,371,299.20	1,633	10,153
AU\$ / R	On	19/09/2016	Foreign Exchange Future			12.03950		12.34560			0.0000	0.00	0	555
AU\$ / R	On	19/12/2016	Foreign Exchange Future			12.21310		12.52670			0.0000	0.00	0	130
AU\$ / R	On	13/03/2017	Foreign Exchange Future			12.38020		12.70150			0.0000	0.00	0	4,156

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Future												19,371,299.20	1,633	14,994
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			9.44580	11.933	17.70	0.0291	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			2,093.33440	1,793.913	17.77	0.9719	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			9.13440	11.513	17.77	0.0281	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			2,083.48880	1,784.121	17.74	0.9714	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			9.28880	11.721	17.74	0.0286	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			2,073.64580	1,774.333	17.70	0.9709	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			2,196.56420	1,906.493	17.39	0.9200	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			40.96420	56.993	17.39	0.0800	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			2,187.23450	1,897.383	17.38	0.9190	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			41.63450	57.883	17.38	0.0810	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			2,177.91390	1,888.285	17.38	0.9179	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			42.31390	58.785	17.38	0.0821	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			136.43260	166.010	16.93	0.1628	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			2,000.33530	1,715.725	16.96	0.8401	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			133.63530	162.625	16.96	0.1599	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,991.72920	1,707.412	16.94	0.8386	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			135.02920	164.312	16.94	0.1614	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,983.13260	1,699.110	16.93	0.8372	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			1,244.45040	1,023.793	16.27	0.6197	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			482.95040	583.593	16.27	0.3803	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			1,238.08640	1,018.569	16.28	0.6177	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			486.58640	588.369	16.28	0.3823	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			1,231.74090	1,013.366	16.29	0.6157	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			490.24090	593.166	16.29	0.3843	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												19,371,299.20	1,633	14,994
CAD/ R	On	13/06/2016	Foreign Exchange Future			12.00160		12.30140			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.23520		12.54210			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			1,466.24630	1,179.063	16.30	0.8993	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			34.84630	47.463	16.30	0.1007	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,456.78960	1,170.217	16.30	0.8972	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			35.38960	48.617	16.30	0.1028	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,447.34210	1,161.395	16.30	0.8952	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			35.94210	49.795	16.30	0.1048	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			687.50750	535.569	17.28	0.4866	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			525.40750	680.369	17.28	0.5134	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			682.66780	531.776	17.29	0.4840	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			530.56780	686.576	17.29	0.5160	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			677.85530	528.010	17.31	0.4815	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD / R	On	19/09/2016	Foreign Exchange Option	12.40	Put			535.75530	692.810	17.31	0.5185	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			16.22760		16.64460			0.0000	0.00	0	6,592
CHF / R	On	19/09/2016	Foreign Exchange Future			16.61780		17.04800			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,592
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,321.04630	1,926.648	20.62	0.8921	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			66.44630	89.048	20.62	0.1079	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,311.69020	1,917.574	20.59	0.8911	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			67.09020	89.974	20.59	0.1089	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,302.34010	1,908.510	20.57	0.8900	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			67.74010	90.910	20.57	0.1100	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			1,231.93230	1,005.048	21.08	0.5328	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			783.93230	987.248	21.08	0.4672	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			1,227.02770	1,000.917	21.09	0.5312	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			789.02770	993.117	21.09	0.4688	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			1,222.14020	996.807	21.10	0.5297	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			794.14020	999.007	21.10	0.4703	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,592
CNH / R	On	13/06/2016	Foreign Exchange Future			2.40440		2.50530			0.0000	0.00	0	22,550
CNH / R	On	19/09/2016	Foreign Exchange Future			2.43600		2.53620			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			3,113.47070	2,218.551	20.93	0.8083	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			160.47070	274.552	20.93	0.1917	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			3,026.26760	2,139.382	20.87	0.7967	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			173.26760	295.382	20.87	0.2033	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,939.87810	2,061.421	20.82	0.7846	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			186.87810	317.421	20.82	0.2154	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,089.08360	1,518.437	20.82	0.4857	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1,895.89090	1,336.108	20.86	0.5034	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,133.89090	1,576.108	20.86	0.4966	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1,841.78530	1,294.865	20.90	0.4927	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,179.78530	1,634.865	20.90	0.5073	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1,951.08360	1,378.437	20.82	0.5143	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	22,550

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 Future			2.38030		2.45060			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.43480		2.50740			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			3,622.86660	2,956.045	22.27	0.8850	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			116.86660	153.045	22.27	0.1150	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,808.19430	3,135.508	22.52	0.8988	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			102.19430	132.508	22.52	0.1012	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,715.30790	3,045.451	22.40	0.8921	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			109.30790	142.451	22.40	0.1079	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			2,225.47210	1,769.640	22.37	0.5777	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,051.47210	1,321.640	22.37	0.4223	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			2,167.54780	1,722.085	22.42	0.5675	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,093.54780	1,374.085	22.42	0.4325	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			2,113.35000	1,675.600	22.47	0.5573	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,139.35000	1,427.600	22.47	0.4427	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.01360		2.11860			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.05230		2.15890			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.08880		2.19730			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.12290		2.23310			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			834.18090	431.399	21.28	0.3297	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			848.18090	1,495.399	21.28	0.6703	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			791.43010	407.961	21.42	0.3150	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			905.43010	1,571.961	21.42	0.6850	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			750.54030	385.814	21.57	0.3008	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			964.54030	1,649.814	21.57	0.6992	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,423.98870	924.346	20.78	0.4425	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,034.98870	1,601.346	20.78	0.5575	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,374.51380	891.561	20.87	0.4306	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,085.51380	1,668.561	20.87	0.5694	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,326.36320	859.920	20.96	0.4188	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,137.36320	1,736.920	20.96	0.5812	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,921.47930	1,348.883	20.53	0.5026	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,148.47930	1,660.883	20.53	0.4974	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,870.71400	1,311.980	20.61	0.4924	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,197.71400	1,723.980	20.61	0.5076	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,821.06920	1,276.094	20.69	0.4824	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,248.06920	1,788.095	20.69	0.5176	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			2,250.75450	1,646.816	20.50	0.5250	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,319.75450	1,817.816	20.50	0.4750	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			2,196.73510	1,607.674	20.56	0.5160	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,365.73510	1,878.674	20.56	0.4840	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			2,147.94480	1,570.959	20.64	0.5073	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			1,416.94480	1,941.959	20.64	0.4927	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.15090		0.15920			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15000		0.15910			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15070		0.15870			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			0.06990		0.07360			0.0000	0.00	0	5,575
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06380		0.06700			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.06010		0.06320			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	5,575
Total NGN / R												0.00	0	5,575
NZ\$/ R	On	13/06/2016	Foreign Exchange Future			10.62250		10.78410			0.0000	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Future			10.77940		10.94350			0.0000	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Future			10.93440		11.10360			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			1,779.78560	1,618.825	16.56	0.9805	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.01	Put			5.68560	6.325	16.56	0.0195	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,799.59640	1,638.585	16.66	0.9813	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	8.99	Put			5.49640	6.085	16.66	0.0187	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,789.69010	1,628.704	16.61	0.9809	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.00	Put			5.59010	6.204	16.61	0.0191	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,547.75450	1,394.019	16.14	0.8832	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.46	Put			64.25450	74.619	16.14	0.1168	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,538.86330	1,385.318	16.13	0.8815	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.47	Put			65.36330	75.918	16.13	0.1185	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,529.98760	1,376.636	16.12	0.8797	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.48	Put			66.48760	77.236	16.12	0.1203	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.85	Call			756.97810	658.951	16.28	0.5500	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.85	Put			503.37810	574.551	16.28	0.4500	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.86	Call			751.83390	654.478	16.29	0.5474	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.86	Put			508.23390	580.078	16.29	0.4526	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.87	Call			746.71600	650.036	16.31	0.5448	0.00	0	0
NZ\$/ R	On	19/12/2016	Foreign Exchange Option	10.87	Put			513.11600	585.636	16.31	0.4552	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 NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.39890		1.42860			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.41430		1.44450			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.42720		1.45770			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.43520		1.46610			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			1,086.00000	789.000		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			986.00000	689.000		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			886.00000	589.000		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			245.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			0.00000	57.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			445.00000	143.000		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			345.00000	43.000		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			477.00000	172.000		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			377.00000	72.000		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			577.00000	272.000		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			461.00000	152.000		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			361.00000	52.000		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			261.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			0.00000	48.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.13430		1.10940			0.0000	1,949,861.70	1,719	1,584
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.13810		1.11350			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.14220		1.11770			0.0000	0.00	0	0
Total QUANTO € / \$ Future												1,949,861.70	1,719	1,584
Total QUANTO € / \$												1,949,861.70	1,719	1,584
RAIN	On	13/06/2016	Foreign Exchange Future			27,587.69000		28,602.71000			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
RAIN	On	19/09/2016	Foreign Exchange Future			28,120.28000		29,151.04000			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			11.52670		11.86640			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.72940		12.06980			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,701.49620	1,371.916	17.96	0.9253	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			25.09620	35.216	17.96	0.0747	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,691.88200	1,362.516	17.93	0.9241	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			25.48200	35.817	17.93	0.0759	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,682.27380	1,353.126	17.89	0.9229	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			25.87380	36.427	17.89	0.0771	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			845.28880	649.953	17.87	0.5546	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			395.48880	540.553	17.87	0.4454	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			839.61490	645.242	17.88	0.5519	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			399.81490	545.842	17.88	0.4481	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			833.96560	640.556	17.89	0.5492	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			404.16560	551.156	17.89	0.4508	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			5.33960		5.49470			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.30670		5.45420			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			746.34130	594.827	16.73	0.9250	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			11.64130	15.227	16.73	0.0750	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			736.74500	585.392	16.65	0.9223	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			12.04500	15.792	16.65	0.0777	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			727.16270	575.978	16.56	0.9196	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			12.46270	16.378	16.56	0.0804	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			368.81380	276.168	16.43	0.5597	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			164.61380	219.468	16.43	0.4403	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			362.66060	270.941	16.42	0.5533	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			168.46060	224.241	16.42	0.4467	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			356.56750	265.781	16.41	0.5469	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			172.36750	229.081	16.41	0.4531	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / 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
ZMW / R On 13/06/2016 Foreign Exchange Future			1.28960		1.36350			0.0000	0.00	0	0
ZMW / R On 19/09/2016 Foreign Exchange Future			1.22870		1.29190			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 886 367 911.60	122,034	1,323,828
Total Options									32 403 033.49	66,080	1,666,707
Grand Total:									1,918,770,945.09	188,114	2,990,535