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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/04/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 01/04/2016 Foreign Exchange Future			14.87500		14.73210			0.0000	318,325,000.00	21,400	0
\$ / R On 04/04/2016 Foreign Exchange Future			14.85090		14.73210			0.0000	0.00	0	20
\$ / R On 05/04/2016 Foreign Exchange Future			14.85090		14.72630			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			14.85090		14.72920			0.0000	0.00	0	0
\$ / R On 07/04/2016 Foreign Exchange Future			14.85380		14.73210			0.0000	0.00	0	0
\$ / R On 08/04/2016 Foreign Exchange Future			14.85670		14.73500			0.0000	0.00	0	90
\$ / R On 11/04/2016 Foreign Exchange Future			14.86550		14.74370			0.0000	0.00	0	100
\$ / R On 14/04/2016 Foreign Exchange Future			14.87430		14.75240			0.0000	0.00	0	0
\$ / R On 15/04/2016 Foreign Exchange Future			14.87730		14.75530			0.0000	2,990,337.30	201	2,397
\$ / R On 18/04/2016 Foreign Exchange Future			14.88620		14.76410			0.0000	0.00	0	0
\$ / R On 20/04/2016 Foreign Exchange Future			14.89210		14.76990			0.0000	0.00	0	700
\$ / R On 25/04/2016 Foreign Exchange Future			14.90700		14.78460			0.0000	0.00	0	0
\$ / R On 26/04/2016 Foreign Exchange Future			14.90990		14.78750			0.0000	0.00	0	267
\$ / R On 28/04/2016 Foreign Exchange Future			14.91590		14.79330			0.0000	0.00	0	107
\$ / R On 29/04/2016 Foreign Exchange Future			14.91880		14.79620			0.0000	0.00	0	1,100
\$ / R On 03/05/2016 Foreign Exchange Future			14.93070		14.87100			0.0000	0.00	0	0
\$ / R On 04/05/2016 Foreign Exchange Future			14.93370		14.81080			0.0000	0.00	0	733
\$ / R On 10/05/2016 Foreign Exchange Future			14.95140		14.82830			0.0000	0.00	0	0
\$ / R On 13/05/2016 Foreign Exchange Future			14.96030		14.83710			0.0000	0.00	0	550
\$ / R On 16/05/2016 Foreign Exchange Future			14.96920		14.84580			0.0000	0.00	0	1,880
\$ / R On 17/05/2016 Foreign Exchange Future			14.97220		14.84870			0.0000	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/05/2016	Foreign Exchange Future			14.97510		14.85160			0.0000	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Future			14.97810		14.85450			0.0000	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Future			14.98100		14.85750			0.0000	0.00	0	4,700
\$ / R	On	23/05/2016	Foreign Exchange Future			14.98990		14.86620			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			15.00180		14.87790			0.0000	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Future			15.01360		14.88950			0.0000	0.00	0	831
\$ / R	On	06/06/2016	Foreign Exchange Future			15.03140		14.90700			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.03730		14.91290			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.04030		14.91590			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.05210		14.92780			0.0000	908,860,850.10	60,381	689,037
\$ / R	On	14/06/2016	Foreign Exchange Future			15.05510		14.93070			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			15.08470		14.96040			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.09660		14.97220			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			15.09950		14.97520			0.0000	0.00	0	200
\$ / R	On	26/07/2016	Foreign Exchange Future			15.18030		15.05510			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.18330		15.05800			0.0000	0.00	0	2,110
\$ / R	On	11/08/2016	Foreign Exchange Future			15.22830		15.10240			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.24030		15.11420			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.24630		15.12010			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.27330		15.14670			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.28230		15.14000			0.0000	39,886,803.00	2,610	2,610
\$ / R	On	06/09/2016	Foreign Exchange Future			15.30630		15.17920			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.31230		15.18510			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.31530		15.18810			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.32730		15.19990			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.33330		15.20580			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.34530		15.21760			0.0000	27,161,181.00	1,770	163,020
\$ / R	On	28/09/2016	Foreign Exchange Future			15.37230		15.24420			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.45840		15.32900			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.56060		15.42950			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.61020		15.47820			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.62570		15.49340			0.0000	57,002,553.60	3,648	41,767
\$ / R	On	13/03/2017	Foreign Exchange Future			15.88880		15.75540			0.0000	5,735,856.80	361	4,647
\$ / R	On	19/06/2017	Foreign Exchange Future			16.14240		16.01080			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			16.36260		16.23390			0.0000	0.00	0	0
Total \$ / R Future												1,359,962,581.80	90,371	918,845
\$ / R	On	01/04/2016	Foreign Exchange Option	15.51	Call			3.56240	0.000	13.17	0.0000	0.00	0	0
\$ / R	On	01/04/2016	Foreign Exchange Option	15.51	Put			781.46240	635.000	13.17	1.0000	0.00	0	0
\$ / R	On	01/04/2016	Foreign Exchange Option	15.60	Call			2.21430	0.000	13.17	0.0000	0.00	0	0
\$ / R	On	01/04/2016	Foreign Exchange Option	15.60	Put			870.11430	725.000	13.17	1.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	92.87	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			101,457.90000	101,339.100	92.87	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			4.43210	1.389	27.03	0.0099	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			1,148.13210	1,020.489	27.03	0.9901	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			0.41900	0.085	35.86	0.0006	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	05/04/2016	Foreign Exchange Option	16.79	Put			2,064.11900	1,939.185	35.86	0.9994	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.35	Call			18.12670	12.278	22.21	0.0793	0.00	0	2,500
\$ / R	On	05/04/2016	Foreign Exchange Option	15.35	Put			641.82670	511.378	22.21	0.9207	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			2.90020	2.045	28.90	0.0119	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			1,313.70020	1,191.145	28.90	0.9881	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	15.38	Call			14.94720	21.364	21.74	0.1084	0.00	0	2,500
\$ / R	On	07/04/2016	Foreign Exchange Option	15.38	Put			662.84720	547.564	21.74	0.8916	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			1.53340	1.711	29.12	0.0093	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			1,499.43340	1,377.911	29.12	0.9907	0.00	0	0
\$ / R	On	08/04/2016	Foreign Exchange Option	15.34	Call			20.41050	27.198	20.36	0.1310	0.00	0	0
\$ / R	On	08/04/2016	Foreign Exchange Option	15.34	Put			625.41050	510.498	20.36	0.8690	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			6.44000	5.832	22.59	0.0277	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			1,242.74000	1,120.332	22.59	0.9723	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Call			37.47250	41.913	20.31	0.1455	0.00	0	5,000
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Put			785.07250	667.613	20.31	0.8545	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	14.86	Call			180.08590	216.783	18.72	0.5179	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	14.86	Put			287.68590	202.483	18.72	0.4821	0.00	0	200
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Call			40.60710	45.688	20.23	0.1564	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Put			758.20710	641.388	20.23	0.8436	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			17.82010	17.672	21.86	0.0647	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			1,152.52010	1,030.372	21.86	0.9353	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Call			11.17240	10.783	22.85	0.0407	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Put			1,355.87240	1,233.483	22.85	0.9593	0.00	0	15,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			2.30610	2.236	26.31	0.0081	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			2,328.20610	2,206.036	26.31	0.9919	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			819.69430	931.464	18.94	0.9423	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			25.59430	15.263	18.94	0.0577	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			66.81490	74.267	19.77	0.2106	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			722.71490	608.067	19.77	0.7894	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			4.66640	4.928	23.60	0.0173	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			1,944.76640	1,822.828	23.60	0.9827	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			8.23410	7.205	23.02	0.0224	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			2,033.63410	1,910.205	23.02	0.9776	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			23.26300	22.043	21.57	0.0618	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,525.76300	1,402.143	21.57	0.9382	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			11.51600	10.327	22.67	0.0307	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			1,914.01600	1,790.427	22.67	0.9693	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,987.70810	3,109.986	26.46	0.9997	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.20810	0.086	26.46	0.0003	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,299.62180	1,417.623	19.78	0.9741	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			12.12180	7.723	19.78	0.0259	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			74.46670	78.606	20.36	0.1855	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			946.96670	828.706	20.36	0.8145	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call			68.74550	70.961	20.61	0.1643	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put			1,055.44550	935.061	20.61	0.8357	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			34.83380	33.616	21.61	0.0842	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	29/04/2016	Foreign Exchange Option	16.23	Put		1,468.63380	1,344.816	21.61	0.9158	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Call		0.00000	282.711	18.65	0.4632	10,403,775.84	36,800	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Put		0.00000	382.011	18.65	0.5368	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Call		0.00000	354.789	18.38	0.5406	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Put		0.00000	294.089	18.38	0.4594	0.00	0	18,400
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call		21.84240	20.929	22.29	0.0511	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put		1,911.04240	1,787.229	22.29	0.9489	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call		697.97020	776.114	17.85	0.7930	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put		149.67020	104.714	17.85	0.2070	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call		165.26740	175.064	19.78	0.2964	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put		846.96740	733.664	19.78	0.7036	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call		101.55300	104.008	20.89	0.1854	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put		1,244.45300	1,123.708	20.89	0.8146	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call		109.44060	112.401	20.78	0.1927	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put		1,253.64060	1,133.201	20.78	0.8073	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call		35.06940	33.711	22.61	0.0661	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put		2,136.36940	2,011.510	22.61	0.9339	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call		442.04920	486.299	18.42	0.5835	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put		390.44920	311.199	18.42	0.4165	0.00	0	15,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call		168.74090	177.224	20.23	0.2726	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put		1,014.24090	899.124	20.23	0.7274	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call		221.10850	234.907	19.78	0.3387	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put		843.60850	733.906	19.78	0.6613	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call		264.34390	282.364	19.39	0.3834	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put		758.14390	652.464	19.39	0.6166	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		1,420.66370	1,529.674	17.75	0.9397	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		42.76370	27.874	17.75	0.0603	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		130.75340	134.515	21.10	0.2016	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		1,382.85340	1,262.715	21.10	0.7984	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call		72.22310	72.407	22.23	0.1174	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		1,894.32310	1,770.607	22.23	0.8826	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		3,080.43080	3,203.340	23.19	0.9964	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		2.53080	1.540	23.19	0.0036	0.00	0	250
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call		503.04930	547.012	18.39	0.5837	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put		433.54930	353.412	18.39	0.4163	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		305.20220	324.946	19.62	0.3868	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		848.20220	743.546	19.62	0.6132	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		2,714.08740	2,836.219	21.53	0.9900	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		7.08740	4.819	21.53	0.0100	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call		661.03280	718.404	18.33	0.6600	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put		348.13280	281.104	18.33	0.3400	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call		235.64680	248.940	20.41	0.3074	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put		1,102.74680	991.639	20.41	0.6926	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		1,667.86020	1,781.420	18.58	0.9420	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		41.96020	31.120	18.58	0.0580	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		1,658.48330	1,771.895	18.55	0.9412	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			42.58330	31.595	18.55	0.0588	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,649.11520	1,762.376	18.52	0.9403	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			43.21520	32.076	18.52	0.0597	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,775.59460	2,898.204	21.54	0.9882	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			7.79460	6.104	21.54	0.0118	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,043.39170	2,161.623	19.57	0.9639	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			25.59170	19.523	19.57	0.0361	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,957.15880	2,074.466	19.33	0.9589	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			29.35880	22.367	19.33	0.0411	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,673.79820	1,787.086	18.54	0.9374	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			45.99820	34.986	18.54	0.0626	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,464.78210	1,571.089	17.94	0.9145	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			66.98210	48.989	17.94	0.0855	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,767.46430	1,882.270	18.81	0.9455	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			39.66430	30.170	18.81	0.0545	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,683.12500	1,796.574	18.57	0.9383	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			45.32500	34.473	18.57	0.0617	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			899.53380	976.689	18.03	0.7641	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			221.73380	174.589	18.03	0.2359	0.00	0	51,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,664.48070	1,777.606	18.52	0.9366	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			46.68070	35.506	18.52	0.0634	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,490.99710	1,599.000	18.02	0.9179	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			63.19710	46.900	18.02	0.0821	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			608.16490	659.924	18.60	0.6123	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			430.36490	357.824	18.60	0.3877	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,079.79910	1,168.963	17.98	0.8268	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			151.99910	116.863	17.98	0.1732	0.00	0	2,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			933.17930	1,013.773	18.02	0.7774	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			205.37930	161.673	18.02	0.2226	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			559.64860	606.800	18.72	0.5806	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			481.84860	404.700	18.72	0.4194	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			743.57730	807.365	18.28	0.6907	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			315.77730	255.265	18.28	0.3093	0.00	0	59,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			613.19290	665.420	18.58	0.6155	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			425.39290	353.320	18.58	0.3845	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			505.90070	547.393	18.87	0.5426	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			548.10070	465.293	18.87	0.4574	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			593.27810	643.638	18.63	0.6028	0.00	0	25,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			445.47810	371.538	18.63	0.3972	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			583.51200	632.949	18.66	0.5964	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			455.71200	380.849	18.66	0.4036	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			231.41730	244.501	20.70	0.2926	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			1,203.61730	1,092.401	20.70	0.7074	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			523.09070	566.675	18.82	0.5552	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			525.29070	444.575	18.82	0.4448	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			510.06300	552.165	18.86	0.5458	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			542.26300	460.065	18.86	0.4542	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			203.78310	214.377	21.00	0.2622	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			1,325.98310	1,212.277	21.00	0.7378	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			493.58890	533.271	18.91	0.5332	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			565.78890	481.171	18.91	0.4668	0.00	0	8,340
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			401.06800	430.624	19.38	0.4572	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			723.26800	628.524	19.38	0.5428	0.00	0	1,900
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			179.52800	188.011	21.31	0.2347	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,451.72800	1,335.911	21.31	0.7653	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			225.59990	238.152	20.76	0.2863	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			1,227.79990	1,116.052	20.76	0.7137	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			212.59890	223.978	20.90	0.2720	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			1,284.79890	1,171.878	20.90	0.7280	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			159.59480	166.412	21.59	0.2113	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,571.79480	1,454.312	21.59	0.7887	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			195.34250	205.193	21.10	0.2527	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,367.54250	1,253.093	21.10	0.7473	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			184.12620	193.004	21.25	0.2400	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,426.32620	1,310.904	21.25	0.7600	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			133.51560	138.743	22.02	0.1804	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,755.71560	1,636.643	22.02	0.8196	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			175.04730	183.149	21.37	0.2295	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,477.24730	1,361.049	21.37	0.7705	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			170.68330	178.419	21.43	0.2244	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,502.88330	1,386.319	21.43	0.7756	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			120.39880	124.706	22.24	0.1644	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			1,862.59880	1,742.606	22.24	0.8356	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			139.41000	144.859	21.92	0.1873	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,711.61000	1,592.759	21.92	0.8127	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			135.84160	141.157	21.98	0.1831	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,738.04160	1,619.057	21.98	0.8169	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			96.38660	99.120	22.71	0.1342	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,098.58660	1,977.020	22.71	0.8658	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			124.61570	129.215	22.17	0.1695	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,826.81570	1,707.115	22.17	0.8305	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			122.48840	126.940	22.21	0.1669	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,844.68840	1,724.840	22.21	0.8331	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			87.06150	89.235	22.93	0.1222	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			2,209.26150	2,087.135	22.93	0.8778	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			106.77520	110.170	22.50	0.1474	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,988.97520	1,868.070	22.50	0.8526	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			97.21080	99.996	22.70	0.1353	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			2,089.41080	1,967.896	22.70	0.8647	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			47.29170	47.511	24.28	0.0688	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,909.49170	2,785.411	24.28	0.9312	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			94.76160	97.395	22.75	0.1321	0.00	0	8,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		2,116.96160	1,995.295	22.75	0.8679	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		90.82560	93.220	22.84	0.1271	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put		2,163.02560	2,041.120	22.84	0.8729	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call		35.59480	35.646	24.96	0.0525	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put		3,257.79480	3,133.546	24.96	0.9475	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		86.32830	88.460	22.95	0.1213	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		2,218.52830	2,096.360	22.95	0.8787	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call		84.17050	86.176	23.00	0.1184	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put		2,246.37050	2,124.076	23.00	0.8816	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		25.29670	25.789	25.90	0.0384	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		3,697.49670	3,573.690	25.90	0.9616	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		40.02570	39.998	24.66	0.0586	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		3,112.22570	2,987.898	24.66	0.9414	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		37.88530	37.839	24.79	0.0556	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		3,180.08530	3,055.739	24.79	0.9444	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call		18.93330	19.688	26.74	0.0295	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put		4,091.13330	3,967.588	26.74	0.9705	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		35.04700	35.121	25.00	0.0518	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		3,277.24700	3,153.020	25.00	0.9482	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call		27.66560	28.057	25.65	0.0417	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put		3,579.86560	3,455.957	25.65	0.9583	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call		201.14680	211.627	21.12	0.2573	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put		1,360.44680	1,246.527	21.12	0.7427	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		158.31070	166.654	22.40	0.1950	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		1,837.91070	1,721.954	22.40	0.8050	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		485.04120	522.047	19.48	0.4946	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		694.64120	607.347	19.48	0.5054	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		126.75850	132.903	23.10	0.1560	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		2,194.55850	2,076.303	23.10	0.8440	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		3,178.14150	3,301.350	21.55	0.9914	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		5.94150	4.751	21.55	0.0086	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		1,554.85960	1,662.568	18.32	0.9010	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		82.65960	65.968	18.32	0.0990	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		172.68570	182.402	22.36	0.2059	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		1,820.48570	1,705.802	22.36	0.7941	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call		706.77510	764.670	18.88	0.6254	0.00	0	224
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put		451.57510	385.170	18.88	0.3746	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		103.78150	103.664	24.59	0.1083	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		3,238.68150	3,113.363	24.59	0.8917	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		261.50360	273.433	22.08	0.2559	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		1,806.40360	1,693.133	22.08	0.7441	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		191.55320	199.216	22.94	0.1938	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		2,263.55320	2,145.916	22.94	0.8062	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		158.19720	163.655	23.44	0.1630	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,550.19720	2,430.355	23.44	0.8370	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		3,266.57200	3,390.438	20.11	0.9884	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	11.80	Put			8.57200	7.138	20.11	0.0116	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,675.39020	1,779.344	18.36	0.8815	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			117.39020	96.044	18.36	0.1185	0.00	0	150
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,441.41670	2,558.463	18.13	0.9572	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			39.01670	30.163	18.13	0.0428	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			570.92550	602.956	20.07	0.4614	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			988.52550	894.656	20.07	0.5386	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			321.79160	333.743	21.91	0.2821	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,817.59160	1,703.444	21.91	0.7179	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			214.50060	221.148	23.11	0.1963	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,484.40060	2,364.848	23.11	0.8037	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			496.98580	522.362	20.57	0.4056	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			1,216.88580	1,116.062	20.57	0.5944	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,794.46500	1,894.602	18.22	0.8698	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			147.76500	121.302	18.22	0.1302	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			202.64140	207.586	23.47	0.1800	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,755.94140	2,634.286	23.47	0.8200	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			180.63560	184.384	23.79	0.1619	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,963.93560	2,841.084	23.79	0.8381	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,357.73140	3,482.802	19.04	0.9859	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			11.03140	9.502	19.04	0.0141	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			0.00000	827.925	19.41	0.5546	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			0.00000	685.625	19.41	0.4454	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			216.29180	220.928	23.46	0.1839	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,837.09180	2,714.628	23.46	0.8161	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,834.13280	1,933.810	18.06	0.8678	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			154.93280	127.510	18.06	0.1322	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,679.16690	1,773.175	18.24	0.8374	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			199.96690	166.875	18.24	0.1626	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			222.59720	227.577	23.38	0.1888	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,783.39720	2,661.277	23.38	0.8112	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,627.05280	1,719.199	18.32	0.8238	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			221.95280	186.899	18.32	0.1762	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			281.27470	289.298	22.76	0.2313	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,396.17470	2,276.998	22.76	0.7687	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,846.30130	1,945.683	18.08	0.8666	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			158.20130	130.383	18.08	0.1334	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			223.64300	228.261	23.45	0.1874	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,835.54300	2,712.961	23.45	0.8126	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			929.49070	979.737	19.14	0.6018	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			679.59070	602.437	19.14	0.3982	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			163.74290	161.575	24.90	0.1340	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,673.84290	3,544.275	24.90	0.8660	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,037.87910	2,140.425	17.71	0.8950	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			122.07910	97.125	17.71	0.1050	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,029.63940	2,131.947	17.73	0.8937	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		123.83940	98.647	17.73	0.1063	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		2,021.41760	2,123.485	17.74	0.8924	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		125.61760	100.185	17.74	0.1076	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		1,185.91980	1,254.199	18.61	0.6944	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		468.31980	408.899	18.61	0.3056	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		481.35770	498.180	21.23	0.3564	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,623.75770	1,512.880	21.23	0.6436	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		2,035.21210	2,137.066	17.68	0.8919	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		127.61210	101.766	17.68	0.1081	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call		1,730.48870	1,822.411	18.18	0.8349	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		212.88870	177.111	18.18	0.1651	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		381.23480	393.759	22.06	0.2919	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		2,023.63480	1,908.459	22.06	0.7081	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		1,077.09630	1,135.455	18.79	0.6548	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		559.49630	490.155	18.79	0.3452	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		502.01260	520.146	21.07	0.3694	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,554.41260	1,444.846	21.07	0.6306	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		139.55770	135.835	26.68	0.1085	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		4,471.95770	4,340.535	26.68	0.8915	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		449.04390	463.846	21.48	0.3357	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,741.44390	1,628.546	21.48	0.6643	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		419.20620	432.181	21.73	0.3162	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		1,861.60620	1,746.881	21.73	0.6838	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		2,043.40570	2,145.504	17.67	0.8932	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		125.80570	100.204	17.67	0.1068	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		282.24830	289.036	22.93	0.2241	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,564.64830	2,443.736	22.93	0.7759	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		257.56980	262.898	23.20	0.2063	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,739.96980	2,617.598	23.20	0.7937	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		2,092.95050	2,196.482	17.59	0.9008	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		115.35050	91.182	17.59	0.0992	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		2,051.61950	2,153.957	17.65	0.8944	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		124.01950	98.657	17.65	0.1056	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		208.89290	208.687	24.10	0.1634	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,374.69290	3,246.387	24.10	0.8366	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		3,457.47580	3,583.995	18.11	0.9840	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		13.27580	11.695	18.11	0.0160	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,915.37900	2,014.330	17.93	0.8632	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		171.17900	142.030	17.93	0.1368	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		220.80950	223.397	23.88	0.1738	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,226.60950	3,101.097	23.88	0.8262	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		239.53970	238.859	24.53	0.1696	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,680.53970	3,550.459	24.53	0.8304	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		234.47680	233.540	24.69	0.1658	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,755.47680	3,625.140	24.69	0.8342	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,550.39440	3,676.265	18.31	0.9785	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	Put		21.39440	17.865	18.31	0.0215	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		2,023.51850	2,123.000	18.01	0.8564	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		194.51850	164.600	18.01	0.1436	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		2,144.57260	2,247.745	18.03	0.8515	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		215.07260	187.145	18.03	0.1485	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		260.89650	261.963	25.43	0.1676	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,231.39650	4,101.363	25.43	0.8324	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		3,656.86980	3,784.708	18.23	0.9739	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		27.36980	24.108	18.23	0.0261	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,911.75760	3,033.820	17.14	0.9381	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		73.55760	63.620	17.14	0.0619	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,902.89130	3,024.808	17.15	0.9374	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		74.69130	64.608	17.15	0.0626	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,894.03590	3,015.808	17.16	0.9366	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		75.83590	65.608	17.16	0.0634	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		2,373.96620	2,484.884	17.83	0.8734	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		180.56620	159.184	17.83	0.1266	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		2,366.25790	2,476.877	17.84	0.8722	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		182.85790	161.177	17.84	0.1278	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		2,335.61040	2,445.017	17.90	0.8673	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		11,458.51140	11,326.329	26.64	0.9893	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		3,715.79630	3,849.320	17.64	0.9746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		22.39630	23.620	17.64	0.0254	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		2,436.31120	2,549.544	17.72	0.8827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		162.91120	143.844	17.72	0.1173	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		5,960.83350	5,833.882	26.64	0.8961	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		2,381.69330	2,492.911	17.82	0.8745	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		178.29330	157.211	17.82	0.1255	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		73.01070	75.117	26.64	0.0546	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		7,589.61070	7,459.417	26.64	0.9454	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		11.91140	12.029	26.64	0.0107	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		5,589.43220	5,463.674	26.64	0.8802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		175.25340	181.477	26.64	0.1157	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		5,681.85340	5,555.777	26.64	0.8843	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		158.23960	163.754	26.64	0.1061	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		5,904.83960	5,778.054	26.64	0.8939	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		154.23350	159.582	26.64	0.1039	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		5,041.65210	4,918.103	26.64	0.8524	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		229.27090	237.775	26.64	0.1446	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		5,095.87090	4,972.075	26.64	0.8554	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		190.71410	197.587	26.64	0.1241	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		5,497.31410	5,371.887	26.64	0.8759	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		182.83220	189.374	26.64	0.1198	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		4,728.12500	4,606.092	26.64	0.8339	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		257.41330	267.117	26.64	0.1590	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		4,844.01330	4,721.417	26.64	0.8410	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			249.06580	258.413	26.64	0.1548	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,915.66580	4,792.713	26.64	0.8452	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			235.05210	243.803	26.64	0.1476	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,503.93830	4,370.037	26.16	0.8250	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			294.61020	292.833	26.26	0.1731	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,551.21020	4,417.133	26.26	0.8269	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			287.50850	289.427	26.37	0.1710	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,604.10850	4,473.727	26.37	0.8290	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			271.52500	281.792	26.64	0.1661	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,848.66450	3,717.716	24.82	0.7952	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			331.35240	331.988	25.11	0.1978	621,813.15	1,873	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,987.95240	3,856.288	25.11	0.8022	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			324.57470	324.762	25.30	0.1933	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,081.17470	3,949.062	25.30	0.8067	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			297.33830	295.737	26.16	0.1750	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,344.36700	3,216.535	23.77	0.7655	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			350.36410	352.277	24.61	0.2103	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,746.96410	3,616.577	24.61	0.7897	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			343.54450	344.998	24.79	0.2058	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,830.14450	3,699.298	24.79	0.7942	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			342.06450	343.416	24.82	0.2048	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,684.10790	2,566.139	22.75	0.7079	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			432.44260	443.502	23.23	0.2620	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,999.04260	2,877.802	23.23	0.7380	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			391.53350	396.260	23.70	0.2369	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,308.13350	3,180.560	23.70	0.7631	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			387.76700	392.235	23.77	0.2345	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,052.11190	1,943.145	21.73	0.6319	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			624.51540	647.173	21.80	0.3627	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,091.11540	1,981.473	21.80	0.6373	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			517.51890	533.656	22.52	0.3080	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,534.11890	2,417.956	22.52	0.6920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			487.50790	501.838	22.75	0.2921	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,883.29820	1,776.732	21.43	0.6073	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			669.92490	694.852	21.53	0.3847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,936.52490	1,829.152	21.53	0.6153	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			653.59880	677.785	21.62	0.3769	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,990.19880	1,882.085	21.62	0.6231	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			635.51190	658.845	21.73	0.3681	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,667.38800	1,565.290	21.03	0.5724	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			742.07420	771.152	21.13	0.4190	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,718.67420	1,615.452	21.13	0.5810	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			726.46240	754.597	21.21	0.4117	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,763.06240	1,658.897	21.21	0.5883	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			686.69820	712.432	21.43	0.3927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,252.89310	1,162.952	20.24	0.4916	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			878.76620	916.718	20.49	0.4802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,385.36620	1,291.018	20.49	0.5198	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			817.34170	850.953	20.75	0.4533	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,523.94170	1,425.253	20.75	0.5467	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			760.78800	790.990	21.03	0.4276	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			1,005.93710	925.661	19.76	0.4323	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,058.63540	1,108.205	19.87	0.5526	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,065.23540	982.505	19.87	0.4474	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,031.23350	1,078.939	19.96	0.5421	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,107.83350	1,023.239	19.96	0.4579	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			946.29310	988.652	20.24	0.5084	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			784.87590	714.962	19.28	0.3700	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,185.49890	1,242.607	19.52	0.5986	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			892.09890	816.907	19.52	0.4014	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,181.03530	1,237.883	19.53	0.5970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			897.63530	822.183	19.53	0.4030	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,099.33710	1,151.361	19.76	0.5677	2,156,500.09	1,873	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			684.56180	620.084	19.05	0.3383	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,322.26230	1,387.075	19.18	0.6442	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			738.86230	671.375	19.18	0.3558	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,287.93110	1,350.851	19.26	0.6332	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			774.53110	705.151	19.26	0.3668	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,278.27590	1,340.662	19.28	0.6300	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			547.59150	495.161	18.77	0.2913	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,468.31620	1,540.848	18.84	0.6887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			604.91620	545.148	18.84	0.3113	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,430.47710	1,501.060	18.93	0.6776	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			637.07710	575.361	18.93	0.3224	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,377.96180	1,445.784	19.05	0.6617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			192.21040	169.317	17.90	0.1327	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,223.40480	2,327.985	18.10	0.8485	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			230.00480	202.285	18.10	0.1515	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call			2,080.61490	2,178.131	18.38	0.8219	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			287.21490	252.431	18.38	0.1781	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,540.99150	1,620.861	18.77	0.7087	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,253.69470	1,306.947	20.07	0.5580	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,238.29470	1,158.147	20.07	0.4420	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			583.25090	598.913	23.34	0.2948	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,257.85090	3,140.113	23.34	0.7052	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,408.25650	1,470.287	19.59	0.6075	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,012.85650	941.487	19.59	0.3925	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,269.02960	1,323.176	20.02	0.5631	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,213.62960	1,134.376	20.02	0.4369	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			472.81460	476.693	24.58	0.2388	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,097.41460	3,967.893	24.58	0.7612	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			924.60560	959.561	21.29	0.4400	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	16.75	Put			1,919.20560	1,820.761	21.29	0.5600	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			860.78620	892.077	21.61	0.4144	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,105.38620	2,003.277	21.61	0.5856	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			289.72730	295.271	26.66	0.1536	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,954.32730	5,826.471	26.66	0.8464	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			581.75360	597.324	23.35	0.2941	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,266.35360	3,148.524	23.35	0.7059	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			508.14010	516.820	24.01	0.2584	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,752.74010	3,628.020	24.01	0.7416	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,465.88030	1,531.040	19.43	0.6249	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			940.48030	872.240	19.43	0.3751	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,416.95960	1,479.466	19.57	0.6102	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,001.55960	930.666	19.57	0.3898	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,412.60070	1,474.866	19.58	0.6088	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,007.20070	936.066	19.58	0.3912	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,661.04170	1,734.024	20.15	0.6133	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,170.24170	1,111.624	20.15	0.3867	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,656.76460	1,729.545	20.17	0.6122	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,175.96460	1,117.145	20.17	0.3878	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,665.33150	1,738.515	20.14	0.6145	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,164.53150	1,106.115	20.14	0.3855	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,282.53960	1,339.825	22.15	0.4647	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,418.63960	2,347.225	22.15	0.5353	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,279.78710	1,336.932	22.16	0.4639	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,425.88710	2,354.332	22.16	0.5361	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,277.04210	1,334.046	22.17	0.4631	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,433.14210	2,361.446	22.17	0.5369	0.00	0	0
Total \$ / R Option												13,182,089.08	40,546	1,737,706
Total \$ / R												1,373,144,670.88	130,917	2,656,551
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.05210		14.92780			0.0000	466,615.10	31	994
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.34530		15.21760			0.0000	306,906.00	20	146
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.62570		15.49340			0.0000	78,128.50	5	15
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.88880		15.75540			0.0000	0.00	0	0
Total \$ / R MAXI Future												851,649.60	56	1,155
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			154,425.28270	165,507.244	18.18	0.9242	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			5,645.28270	4,297.244	18.18	0.0758	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			153,507.77190	164,570.464	18.15	0.9232	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			5,727.77190	4,360.464	18.15	0.0768	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			152,621.30100	163,634.566	18.12	0.9222	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			5,841.30100	4,424.566	18.12	0.0778	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			70,718.58090	62,864.714	19.18	0.4036	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			93,019.30720	97,904.962	19.19	0.5944	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			71,259.30720	63,374.962	19.19	0.4056	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Call			92,562.50350	97,417.357	19.20	0.5924	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Put			71,802.50350	63,887.357	19.20	0.4076	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Call			93,478.58090	98,394.714	19.18	0.5964	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Call			127,997.85900	134,227.157	19.20	0.6318	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Put			77,657.85900	70,657.157	19.20	0.3682	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Call			127,521.66790	133,723.361	19.21	0.6302	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Put			78,181.66790	71,153.361	19.21	0.3698	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			127,047.22370	133,221.353	19.23	0.6286	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			78,707.22370	71,651.353	19.23	0.3714	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Put			210,538.62340	200,327.735	21.61	0.5856	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Call			85,834.93060	88,949.914	21.62	0.4134	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Put			211,294.93060	201,069.914	21.62	0.5866	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Call			86,323.20030	89,465.883	21.59	0.4154	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Put			209,783.20030	199,585.883	21.59	0.5846	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Call			86,078.62340	89,207.735	21.61	0.4144	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												851,649.60	56	1,155
£ / R	On 15/04/2016	Foreign Exchange Future				21.10960		21.21190			0.0000	63,328.80	3	121
£ / R	On 28/04/2016	Foreign Exchange Future				21.16490		21.26720			0.0000	0.00	0	157
£ / R	On 31/05/2016	Foreign Exchange Future				21.17110		21.27350			0.0000	0.00	0	34
£ / R	On 13/06/2016	Foreign Exchange Future				21.36140		21.46380			0.0000	32,469,328.00	1,520	57,291
£ / R	On 08/09/2016	Foreign Exchange Future				21.74250		21.84490			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future				21.79180		21.89420			0.0000	16,343,850.00	750	513
£ / R	On 19/12/2016	Foreign Exchange Future				22.21000		22.30970			0.0000	0.00	0	5
£ / R	On 13/03/2017	Foreign Exchange Future				22.60870		22.70940			0.0000	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Future				22.79390		22.89310			0.0000	0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future				22.99900		23.10100			0.0000	0.00	0	0
Total £ / R Future												48,876,506.80	2,273	58,194
£ / R	On 15/04/2016	Foreign Exchange Option		24.20	Call			3.17550	1.810	26.95	0.0052	0.00	0	0
£ / R	On 15/04/2016	Foreign Exchange Option		24.20	Put			2,991.27550	3,092.210	26.95	0.9948	0.00	0	0
£ / R	On 28/04/2016	Foreign Exchange Option		22.04	Call			174.80380	137.721	18.99	0.2240	0.00	0	0
£ / R	On 28/04/2016	Foreign Exchange Option		22.04	Put			947.60380	1,012.821	18.99	0.7760	0.00	0	0
£ / R	On 31/05/2016	Foreign Exchange Option		21.57	Call			515.25340	462.590	18.59	0.4168	0.00	0	0
£ / R	On 31/05/2016	Foreign Exchange Option		21.57	Put			811.75340	861.490	18.59	0.5832	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.49	Call			1,301.62590	1,220.753	18.77	0.7047	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.49	Put			327.82590	349.353	18.77	0.2953	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.50	Call			1,294.89090	1,214.207	18.78	0.7027	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.50	Put			331.09090	352.807	18.78	0.2973	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.51	Call			1,288.18070	1,207.687	18.78	0.7006	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.51	Put			334.38070	356.287	18.78	0.2994	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		24.30	Call			107.86250	94.600	21.69	0.1003	0.00	0	1,300
£ / R	On 13/06/2016	Foreign Exchange Option		24.30	Put			2,944.06250	3,033.200	21.69	0.8997	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		26.50	Call			35.41610	35.798	26.18	0.0373	0.00	0	2,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			5,071.61610	5,174.398	26.18	0.9627	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,439.07550	1,489.741	20.79	0.5419	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			266.60910	249.637	23.59	0.1515	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,271.70910	4,357.137	23.59	0.8485	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			854.53990	888.729	20.11	0.3988	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,021.63250	969.484	20.78	0.4606	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,426.73250	1,476.984	20.78	0.5394	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,017.79770	965.853	20.79	0.4593	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,432.89770	1,483.353	20.79	0.5407	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,013.97550	962.241	20.79	0.4581	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,499.43990	1,431.229	20.11	0.6012	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			826.29430	783.222	21.26	0.3829	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,932.09430	1,991.422	21.26	0.6171	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			823.35000	780.396	21.27	0.3818	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,939.15000	1,998.596	21.27	0.6182	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			829.31820	786.053	21.26	0.3839	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,925.11820	1,984.253	21.26	0.6161	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			3,036.36410	3,099.682	22.23	0.6621	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			5,101.34980	5,181.075	23.94	0.8025	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,438.36800	1,384.869	21.01	0.4925	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,768.66800	1,814.869	21.01	0.5075	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,434.50720	1,381.111	21.02	0.4916	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,774.80720	1,821.111	21.02	0.5084	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			886.06410	849.682	22.23	0.3379	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			2,002.28850	2,052.293	21.24	0.5425	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,116.87480	4,023.436	19.79	0.8855	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			217.17480	223.436	19.79	0.1145	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			1,992.54040	1,926.183	20.27	0.6177	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			1,092.84040	1,126.183	20.27	0.3823	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			471.04980	451.075	23.94	0.1975	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,442.23110	1,388.629	21.01	0.4935	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,762.53110	1,808.629	21.01	0.5065	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,284.34350	5,184.341	20.70	0.9417	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			104.64350	104.341	20.70	0.0583	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,301.98850	1,252.293	21.24	0.4575	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,475.98240	1,428.104	21.66	0.4490	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,516.58240	2,569.404	21.66	0.5510	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,472.75110	1,425.010	21.66	0.4483	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,523.35110	2,576.310	21.66	0.5517	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,479.22990	1,431.267	21.65	0.4498	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,509.82990	2,562.567	21.65	0.5502	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,597.72500	1,550.185	21.75	0.4547	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,684.62500	2,736.285	21.75	0.5453	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			929.00000	1,031.000	1.0000	1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			939.00000	1,041.000		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			919.00000	1,021.000		1.0000	0.00	0	0
Total £ / R Option												0.00	0	45,432
Total £ / R												48,876,506.80	2,273	103,626
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13424		0.13307			0.0000	237,873.28	1,772	4,941
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13732		0.13611			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14036		0.13909			0.0000	43,231.80	308	5,731
Total ¥ / R Future												281,105.08	2,080	11,820
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			47.29610	38.752	18.09	0.0768	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			605.03210	675.743	18.29	0.6676	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			298.43210	251.743	18.29	0.3324	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,310.60130	2,427.521	19.14	0.9911	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			4.00130	3.521	19.14	0.0089	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,353.89610	1,462.752	18.09	0.9232	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,640.95220	2,759.481	18.82	0.9630	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			30.45220	27.381	18.82	0.0370	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,742.27840	1,849.395	18.40	0.8716	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			131.77840	117.295	18.40	0.1284	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,029.25390	1,107.542	18.64	0.6891	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			418.75390	375.442	18.64	0.3109	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00510	0.005	28.31	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			27,090.70510	26,963.705	28.31	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00320	0.003	28.31	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			28,090.70320	27,963.703	28.31	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00200	0.002	28.31	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			29,090.70200	28,963.702	28.31	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												281,105.08	2,080	11,820
€ / R	On	15/04/2016	Foreign Exchange Future			16.89770		16.81740			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			16.93850		16.85840			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			16.94590		16.86580			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			16.94950		16.86940			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.05290		16.97080			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.06070		16.97860			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.12710		17.04470			0.0000	13,102,231.50	765	81,344
€ / R	On	19/09/2016	Foreign Exchange Future			17.51970		17.43480			0.0000	9,635,835.00	550	6,010
€ / R	On	19/12/2016	Foreign Exchange Future			17.90310		17.81250			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			18.26860		18.17710			0.0000	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Future												22,738,066.50	1,315	101,332
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			10.31970	10.218	24.73	0.0324	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,692.91970	1,612.518	24.73	0.9676	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			32.85630	27.608	22.69	0.0644	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,744.45630	1,659.108	22.69	0.9356	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			275.66320	281.381	20.70	0.4187	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			579.86320	505.481	20.70	0.5813	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			43.03080	38.216	22.96	0.0802	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,743.63080	1,658.716	22.96	0.9198	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			118.96330	115.490	22.46	0.1558	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,828.16330	1,742.590	22.46	0.8442	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			126.94130	123.293	22.46	0.1619	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,828.34130	1,742.593	22.46	0.8381	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,860.80650	1,933.006	19.90	0.9101	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			76.10650	65.906	19.90	0.0899	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,282.40910	1,336.843	19.47	0.8035	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			372.15460	379.169	21.14	0.3615	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,117.45460	1,042.069	21.14	0.6385	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			79.17390	75.628	23.92	0.0925	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,879.05430	1,951.507	19.95	0.9120	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			74.35430	64.407	19.95	0.0880	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,869.92570	1,942.253	19.93	0.9110	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			427.97160	379.263	19.77	0.3530	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			653.39400	677.058	20.09	0.5509	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			608.69400	549.958	20.09	0.4491	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			197.70910	169.743	19.47	0.1965	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			842.67160	876.363	19.77	0.6470	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			75.22570	65.153	19.93	0.0890	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,884.47390	2,798.528	23.92	0.9075	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,865.56470	2,945.783	22.42	0.9725	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			20.86470	18.683	22.42	0.0275	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,617.75780	2,687.672	19.22	0.8982	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			132.95780	117.971	19.22	0.1018	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,609.29330	2,679.088	19.23	0.8972	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			134.49330	119.389	19.23	0.1028	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,626.23520	2,696.269	19.22	0.8991	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			131.43520	116.569	19.22	0.1009	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,688.13020	1,737.821	19.89	0.6651	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			817.90210	772.564	19.92	0.3466	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			822.67580	776.852	19.92	0.3479	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,629.95870	1,674.573	19.93	0.6508	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			827.45870	781.473	19.93	0.3492	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,990.75230	2,048.227	19.75	0.7283	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			578.25230	545.127	19.75	0.2717	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,488.54850	3,403.088	23.63	0.7418	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	21.90	Call			391.07650	386.711	25.12	0.2003	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,478.57650	4,383.611	25.12	0.7997	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,635.17580	1,679.952	19.92	0.6521	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			775.63020	734.721	19.89	0.3349	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,640.40210	1,685.664	19.92	0.6534	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			501.04850	506.188	23.63	0.2582	0.00	0	2,912
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,282.45980	1,312.438	21.19	0.4960	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,805.35980	1,743.838	21.19	0.5040	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,279.04310	1,308.923	21.20	0.4950	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,811.94310	1,750.323	21.20	0.5050	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,285.87920	1,315.970	21.18	0.4970	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,798.77920	1,737.370	21.18	0.5030	0.00	0	0
Total € / R Option												0.00	0	38,310
Total € / R												22,738,066.50	1,315	139,642
AUS\$ / R	On	13/06/2016	Foreign Exchange Future			11.45930		11.44090			0.0000	286,482.50	25	6,776
AUS\$ / R	On	19/09/2016	Foreign Exchange Future			11.63230		11.61330			0.0000	5,816,150.00	500	1,416
AUS\$ / R	On	19/12/2016	Foreign Exchange Future			11.80130		11.78030			0.0000	0.00	0	330
AUS\$ / R	On	13/03/2017	Foreign Exchange Future			11.96290		11.94180			0.0000	2,631,838.00	220	4,216
Total AUS\$ / R Future												8,734,470.50	745	12,738
AUS\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			16.18900	14.842	16.87	0.0412	0.00	0	0
AUS\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,367.40740	1,384.438	16.83	0.9580	0.00	0	0
AUS\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			16.50740	15.138	16.83	0.0420	0.00	0	0
AUS\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,357.73180	1,374.739	16.79	0.9572	0.00	0	0
AUS\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			16.83180	15.439	16.79	0.0428	0.00	0	0
AUS\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,377.08900	1,394.142	16.87	0.9588	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,496.39740	1,512.363	16.31	0.8929	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			73.09740	70.063	16.31	0.1071	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,487.67010	1,503.578	16.30	0.8913	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			74.37010	71.278	16.30	0.1087	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,478.96040	1,494.810	16.29	0.8897	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			75.66040	72.510	16.29	0.1103	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			212.59030	207.727	16.13	0.2121	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,328.09680	1,344.397	16.14	0.7916	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			207.79680	203.097	16.14	0.2084	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,320.48200	1,336.701	16.13	0.7898	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			210.18200	205.401	16.13	0.2102	0.00	0	0
AUS\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,312.89030	1,329.027	16.13	0.7879	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			754.89130	758.964	16.22	0.5342	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			763.09130	746.064	16.22	0.4658	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			750.80640	754.790	16.23	0.5321	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			769.00640	751.890	16.23	0.4679	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			759.19190	763.382	16.21	0.5363	0.00	0	0
AUS\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			757.39190	740.482	16.21	0.4637	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 AU\$ / R Option												0.00	0	0
Total AU\$ / R												8,734,470.50	745	12,738
CAD / R	On	13/06/2016	Foreign Exchange Future			11.49710		11.54130			0.0000	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Future			11.72270		11.76660			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			756.92930	716.637	15.35	0.8027	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.87	Put			85.62930	89.537	15.35	0.1973	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.88	Call			748.98090	708.768	15.35	0.7990	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.88	Put			87.68090	91.668	15.35	0.2010	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.89	Call			741.06810	700.940	15.35	0.7953	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.89	Put			89.76810	93.840	15.35	0.2047	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Option	12.38	Call			321.07970	294.069	17.11	0.3419	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Option	12.38	Put			934.47970	951.369	17.11	0.6581	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Option	12.39	Call			318.55150	291.666	17.13	0.3396	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Option	12.39	Put			941.95150	958.966	17.13	0.6604	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Option	12.40	Call			316.04440	289.286	17.15	0.3374	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Option	12.40	Put			949.44440	966.586	17.15	0.6626	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Future			15.68790		15.63630			0.0000	4,769,121.60	304	6,413
CHF / R	On	19/09/2016	Foreign Exchange Future			16.07100		16.01780			0.0000	0.00	0	0
Total CHF / R Future												4,769,121.60	304	6,413
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,364.61120	1,398.625	18.85	0.8569	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			118.31120	100.725	18.85	0.1431	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,356.49590	1,390.331	18.86	0.8549	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			120.19590	102.431	18.86	0.1451	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,348.40100	1,382.057	18.86	0.8530	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			122.10100	104.157	18.86	0.1470	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			696.76910	703.732	21.20	0.4401	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,278.96910	1,232.732	21.20	0.5599	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			693.56860	700.462	21.21	0.4386	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,285.76860	1,239.462	21.21	0.5614	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			690.38280	697.203	21.23	0.4370	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,292.58280	1,246.203	21.23	0.5630	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												4,769,121.60	304	6,413
CNH / R	On	13/06/2016	Foreign Exchange Future			2.31410		2.30510			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
CNH / R	On	19/09/2016	Foreign Exchange Future			2.34640		2.33790			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,360.69010	1,412.998	19.46	0.7164	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			409.69010	371.998	19.46	0.2836	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,294.35030	1,344.208	19.43	0.6989	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			443.35030	403.208	19.43	0.3011	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,229.86950	1,277.245	19.40	0.6808	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			478.86950	436.245	19.40	0.3192	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,968.89340	1,891.842	20.01	0.5975	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			817.90140	824.974	20.07	0.3915	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,038.90140	1,960.974	20.07	0.6085	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			788.91190	795.143	20.13	0.3807	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,109.91190	2,031.143	20.13	0.6193	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			847.89340	855.842	20.01	0.4025	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.30330		2.29340			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.35730		2.34700			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,288.73490	2,366.522	20.46	0.8770	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			154.73490	133.522	20.46	0.1230	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,205.36880	2,281.508	20.47	0.8659	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			171.36880	148.508	20.47	0.1341	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,123.32390	2,197.753	20.47	0.8543	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			189.32390	164.753	20.47	0.1457	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,209.66310	1,229.447	21.42	0.4917	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,639.66310	1,556.447	21.42	0.5083	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,171.74300	1,190.133	21.47	0.4806	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,701.74300	1,617.133	21.47	0.5194	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,134.88730	1,151.913	21.52	0.4695	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,764.88730	1,678.913	21.52	0.5305	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			1.94190		1.92540			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.98000		1.96300			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.01550		1.99810			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.04830		2.03100			0.0000	0.00	0	0
Total HK\$/R Future												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	13/06/2016	Foreign Exchange Option	2.12	Call			182.78600	194.243	21.62	0.1951	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			2,128.78600	1,975.243	21.62	0.8049	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			170.98760	181.449	21.78	0.1839	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			2,216.98760	2,062.449	21.78	0.8161	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			159.98780	169.538	21.93	0.1733	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			2,305.98780	2,150.539	21.93	0.8267	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			569.89850	593.503	20.78	0.3412	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,139.89850	1,993.503	20.78	0.6588	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			548.80820	571.094	20.90	0.3304	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,218.80820	2,071.094	20.90	0.6696	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			528.59050	549.620	21.03	0.3199	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,298.59050	2,149.620	21.03	0.6801	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			925.98910	968.202	20.50	0.4191	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,144.98910	2,013.202	20.50	0.5809	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			899.45390	939.911	20.59	0.4093	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,218.45390	2,084.911	20.59	0.5907	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			873.77260	912.526	20.69	0.3996	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,292.77260	2,157.526	20.69	0.6004	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,194.22550	1,246.498	20.51	0.4524	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,284.22550	2,163.498	20.51	0.5476	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,164.70220	1,215.060	20.58	0.4437	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,354.70220	2,232.060	20.58	0.5563	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,136.97830	1,185.678	20.66	0.4351	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,426.97830	2,302.678	20.66	0.5649	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			0.14650		0.14520			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14640		0.14500			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14670		0.14430			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			0.07080		0.07020			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06540		0.06460			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.06160		0.06100			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	11,085
Total NGN / R												0.00	0	11,085
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.28690		10.32330			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.44220		10.47860			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.59470		10.63010			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,330.15280	1,294.278	18.28	0.9518	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			16.85280	17.378	18.28	0.0482	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,349.49120	1,313.580	18.37	0.9536	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			16.19120	16.680	18.37	0.0464	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,339.81890	1,303.926	18.32	0.9527	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			16.51890	17.026	18.32	0.0473	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,148.72380	1,114.407	17.26	0.8147	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			130.12380	132.207	17.26	0.1853	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,140.76450	1,106.463	17.25	0.8124	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			132.16450	134.263	17.25	0.1876	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,132.82930	1,098.541	17.24	0.8100	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			134.22930	136.341	17.24	0.1900	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			551.30450	526.805	17.86	0.4674	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			771.20450	782.105	17.86	0.5326	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			547.65190	523.198	17.87	0.4651	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			777.55190	788.498	17.87	0.5349	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			544.02240	519.618	17.88	0.4627	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			783.92240	794.918	17.88	0.5373	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.37580		1.37190			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.38990		1.38580			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.40340		1.39890			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.41210		1.40760			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			519.00000	558.000		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			419.00000	458.000		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			319.00000	358.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			342.00000	301.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			142.00000	101.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			242.00000	201.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			111.00000	66.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			211.00000	166.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	34.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			11.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			124.00000	79.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			224.00000	179.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			324.00000	279.000		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			1.13790		1.14180			0.0000	0.00	0	9,121
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.14170		1.14570			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.14570		1.14970			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	9,121
Total QUANTO € / \$												0.00	0	9,121
RAIN	On	13/06/2016	Foreign Exchange Future			26,555.13000		26,428.16000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			27,080.21000		26,951.38000			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			11.12950		11.07980			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.33420		11.28620			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			942.04740	982.616	16.35	0.8930	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			52.24740	43.116	16.35	0.1070	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			933.43360	973.812	16.35	0.8906	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			53.63360	44.312	16.35	0.1094	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			924.84760	965.035	16.34	0.8881	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			55.04760	45.535	16.34	0.1119	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			406.72180	412.575	17.36	0.4403	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			740.52180	698.375	17.36	0.5597	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			403.38720	409.114	17.37	0.4375	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			747.18720	704.914	17.37	0.5625	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			400.08120	405.683	17.39	0.4348	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			753.88120	711.483	17.39	0.5652	0.00	0	0
Total SGD / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R									0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Future			5.21800		5.20200			0.0000	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Future			5.19140		5.17200			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			461.92220	474.628	15.96	0.9071	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.76	Put			19.92220	16.628	15.96	0.0929	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.77	Call			453.03300	465.617	15.93	0.9024	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.77	Put			21.03300	17.617	15.93	0.0976	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.78	Call			444.19490	456.656	15.91	0.8975	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.78	Put			22.19490	18.656	15.91	0.1025	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Call			190.30000	193.958	15.58	0.4793	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Put			268.30000	252.558	15.58	0.5207	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Call			186.34310	189.907	15.60	0.4723	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Put			274.34310	258.507	15.60	0.5277	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Call			182.45180	185.926	15.62	0.4653	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Put			280.45180	264.526	15.62	0.5347	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 13/06/2016 Foreign Exchange Future			1.31380		1.27430			0.0000	0.00	0	0
ZMW / R On 19/09/2016 Foreign Exchange Future			1.25830		1.21660			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1446213501.88	97,144	1,131,969
Total Options									13182089.08	40,546	1,821,448
Grand Total:									1,459,395,590.96	137,690	2,953,417