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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/04/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/04/2016	Foreign Exchange Future	15.17010	15.20680			0.0000	0.00	0	0
\$ / R	On	08/04/2016	Foreign Exchange Future	15.23360	15.20680			0.0000	0.00	0	90
\$ / R	On	11/04/2016	Foreign Exchange Future	15.23370	15.21280			0.0000	0.00	0	100
\$ / R	On	14/04/2016	Foreign Exchange Future	15.23370	15.22190			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future	15.23670	15.22490			0.0000	0.00	0	2,397
\$ / R	On	18/04/2016	Foreign Exchange Future	15.24570	15.23400			0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Future	15.25170	15.24000			0.0000	0.00	0	875
\$ / R	On	22/04/2016	Foreign Exchange Future	15.25770	15.24610			0.0000	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Future	15.26670	15.25510			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future	15.26960	15.25820			0.0000	0.00	0	267
\$ / R	On	28/04/2016	Foreign Exchange Future	15.27560	15.26420			0.0000	0.00	0	107
\$ / R	On	29/04/2016	Foreign Exchange Future	15.27860	15.26720			0.0000	0.00	0	1,100
\$ / R	On	03/05/2016	Foreign Exchange Future	15.29060	15.27930			0.0000	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Future	15.29360	15.28230			0.0000	0.00	0	733
\$ / R	On	10/05/2016	Foreign Exchange Future	15.31160	15.30050			0.0000	0.00	0	825
\$ / R	On	13/05/2016	Foreign Exchange Future	15.32070	15.30970			0.0000	0.00	0	550
\$ / R	On	16/05/2016	Foreign Exchange Future	15.32980	15.31880			0.0000	0.00	0	1,880
\$ / R	On	17/05/2016	Foreign Exchange Future	15.33280	15.32190			0.0000	0.00	0	100
\$ / R	On	18/05/2016	Foreign Exchange Future	15.33590	15.32490			0.0000	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Future	15.33890	15.32800			0.0000	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Future	15.34190	15.33100			0.0000	0.00	0	4,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/05/2016	Foreign Exchange Future			15.35100		15.34020			0.0000	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Future			15.35710		15.34630			0.0000	0.00	0	285
\$ / R	On	27/05/2016	Foreign Exchange Future			15.36320		15.35240			0.0000	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Future			15.37530		15.36460			0.0000	184,503.60	12	979
\$ / R	On	06/06/2016	Foreign Exchange Future			15.39350		15.38300			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.39960		15.38910			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.40260		15.39210			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.41480		15.40430			0.0000	529,899,164.80	34,376	659,998
\$ / R	On	14/06/2016	Foreign Exchange Future			15.41780		15.40730			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			15.44830		15.43760			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.46050		15.44980			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			15.46360		15.45280			0.0000	0.00	0	200
\$ / R	On	26/07/2016	Foreign Exchange Future			15.54690		15.53610			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.55000		15.53920			0.0000	0.00	0	2,110
\$ / R	On	11/08/2016	Foreign Exchange Future			15.59680		15.58590			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.60920		15.59830			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.61540		15.60450			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.64350		15.63250			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			15.65280		15.64180			0.0000	0.00	0	2,610
\$ / R	On	06/09/2016	Foreign Exchange Future			15.67770		15.66670			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.68400		15.67290			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.68710		15.67600			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.69950		15.68840			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.70580		15.69470			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.71820		15.70710			0.0000	15,718,200.00	1,000	166,098
\$ / R	On	28/09/2016	Foreign Exchange Future			15.74630		15.73510			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.83470		15.82380			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.94020		15.93000			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.99140		15.98150			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.00730		15.99760			0.0000	83,317,996.50	5,205	51,024
\$ / R	On	13/03/2017	Foreign Exchange Future			16.28310		16.27300			0.0000	0.00	0	4,647
\$ / R	On	19/06/2017	Foreign Exchange Future			16.53840		16.52580			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			16.74820		16.73450			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>629,119,864.90</b>	<b>40,593</b>	<b>903,554</b>
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			0.20670	0.000	29.00	0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			1,023.40670	1,059.900	29.00	1.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	15.38	Call			27.24140	0.000	29.00	0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	15.38	Put			200.44140	209.900	29.00	1.0000	0.00	0	0
\$ / R	On	08/04/2016	Foreign Exchange Option	15.34	Call			56.07780	53.350	30.53	0.3345	0.00	0	0
\$ / R	On	08/04/2016	Foreign Exchange Option	15.34	Put			189.27780	159.750	30.53	0.6655	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			7.69560	6.966	26.16	0.0415	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			774.89560	753.266	26.16	0.9585	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Call			81.13520	70.778	20.28	0.2732	0.00	0	5,000
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Put			359.23520	337.078	20.28	0.7268	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	14.86	Call			417.21520	419.703	20.69	0.8109	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/04/2016	Foreign Exchange Option	14.86	Put		55.31520	46.003	20.69	0.1891	0.00	0	200
\$ / R	On	14/04/2016	Foreign Exchange Option	15.21	Call		0.00000	179.544	19.91	0.5280	718,177.60	4,000	2,000
\$ / R	On	14/04/2016	Foreign Exchange Option	15.21	Put		0.00000	155.844	19.91	0.4720	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Call		89.18830	78.639	20.22	0.2961	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Put		337.28830	314.939	20.22	0.7039	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call		27.38110	20.713	21.25	0.0937	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put		692.48110	674.014	21.25	0.9063	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Call		14.85360	10.029	22.23	0.0487	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Put		889.95360	873.329	22.23	0.9513	0.00	0	15,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call		2.68380	1.860	27.03	0.0080	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put		1,858.68380	1,846.160	27.03	0.9920	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call		1,268.98730	1,279.698	24.03	0.9828	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put		4.98730	3.998	24.03	0.0172	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call		143.26070	134.079	19.76	0.3767	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put		329.26070	308.379	19.76	0.6233	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	15.21	Call		254.06550	246.695	19.64	0.5368	0.00	0	2,000
\$ / R	On	20/04/2016	Foreign Exchange Option	15.21	Put		224.06550	204.995	19.64	0.4632	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call		8.59320	6.914	24.62	0.0261	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put		1,478.59320	1,465.214	24.62	0.9739	0.00	0	0
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Call		597.50730	602.065	19.19	0.8313	0.00	0	0
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Put		61.40730	54.365	19.19	0.1687	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call		9.90840	7.748	22.27	0.0273	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put		1,564.80840	1,551.048	22.27	0.9727	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call		41.13290	34.726	21.65	0.0994	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put		1,072.93290	1,055.126	21.65	0.9006	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call		16.74440	12.323	22.02	0.0405	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put		1,448.54440	1,432.723	22.02	0.9595	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call		3,458.24570	3,469.640	31.51	0.9999	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put		0.04570	0.040	31.51	0.0001	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call		1,761.43800	1,773.153	24.21	0.9880	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put		3.23800	3.553	24.21	0.0120	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call		143.53350	135.456	20.59	0.3037	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put		545.33350	525.856	20.59	0.6963	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call		129.30670	121.337	20.90	0.2667	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put		645.10670	625.737	20.90	0.7333	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call		62.10650	55.432	21.90	0.1364	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put		1,024.90650	1,006.832	21.90	0.8636	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Call		563.77910	562.576	19.16	0.7160	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Put		154.47910	141.976	19.16	0.2840	0.00	0	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Call		462.51250	459.137	19.31	0.6403	0.00	0	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Put		213.21250	198.537	19.31	0.3597	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call		39.89840	34.368	22.72	0.0819	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put		1,457.59840	1,440.768	22.72	0.9181	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call		1,068.47320	1,074.864	18.75	0.8972	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put		47.97320	43.264	18.75	0.1028	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call		286.42160	280.645	20.10	0.4275	0.00	0	8,403

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			495.92160	479.045	20.10	0.5725	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			173.36280	167.775	21.28	0.2753	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			843.66280	827.074	21.28	0.7247	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			184.09170	179.164	21.12	0.2823	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			855.29170	839.364	21.12	0.7177	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			58.63930	55.175	23.15	0.1020	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,686.73930	1,672.375	23.15	0.8980	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call			710.14970	712.538	19.21	0.7206	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put			185.24970	176.638	19.21	0.2794	0.00	0	15,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			279.03830	275.625	20.59	0.3828	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			651.03830	636.725	20.59	0.6172	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			362.08640	360.027	20.17	0.4622	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			511.08640	498.127	20.17	0.5378	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			426.30150	425.552	19.78	0.5107	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			446.10150	434.552	19.78	0.4893	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call			516.82130	517.911	19.68	0.5713	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put			370.52130	360.811	19.68	0.4287	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,870.52910	1,880.613	20.01	0.9627	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			18.12910	17.413	20.01	0.0373	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			208.92640	206.222	21.46	0.2831	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			986.52640	973.022	21.46	0.7169	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			115.23390	112.367	22.62	0.1698	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,462.83390	1,449.167	22.62	0.8302	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,553.31560	3,564.153	25.43	0.9978	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			0.91560	0.953	25.43	0.0022	0.00	0	250
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			771.00220	775.989	19.18	0.7038	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			226.40220	220.689	19.18	0.2962	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			467.13730	469.193	19.93	0.4980	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			534.13730	525.693	19.93	0.5020	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,186.21990	3,197.019	23.82	0.9930	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			3.21990	3.519	23.82	0.0070	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			965.91250	973.415	19.03	0.7639	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			176.81250	173.815	19.03	0.2361	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			359.91900	359.698	20.62	0.4033	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			750.81900	740.098	20.62	0.5967	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,122.85550	2,133.403	20.54	0.9617	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			20.75550	20.803	20.54	0.0383	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,113.16980	2,123.708	20.51	0.9612	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			21.06980	21.108	20.51	0.0388	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,103.48880	2,114.017	20.48	0.9607	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			21.38880	21.417	20.48	0.0393	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			160.04610	157.526	22.58	0.1984	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,565.74610	1,552.726	22.58	0.8016	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			145.81670	143.290	22.80	0.1827	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,661.51670	1,648.490	22.80	0.8173	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			144.59000	142.064	22.82	0.1814	0.00	0	700

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		1,670.29000	1,657.264	22.82	0.8186	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call		142.16720	139.642	22.86	0.1787	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		1,687.86720	1,674.842	22.86	0.8213	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		136.09870	133.568	22.95	0.1719	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put		1,731.79870	1,718.768	22.95	0.8281	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call		130.29500	127.765	23.03	0.1654	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put		1,775.99500	1,762.965	23.03	0.8346	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		129.16440	126.635	23.05	0.1642	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,784.86440	1,771.835	23.05	0.8358	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call		125.83430	123.306	23.10	0.1604	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put		1,811.53430	1,798.506	23.10	0.8396	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		68.98100	66.721	24.32	0.0929	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		2,454.68100	2,441.921	24.32	0.9071	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		57.84820	55.718	24.69	0.0788	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		2,653.54820	2,640.918	24.69	0.9212	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		54.58220	52.497	24.81	0.0746	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		2,720.28220	2,707.697	24.81	0.9254	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call		51.09400	49.061	24.95	0.0701	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put		2,796.79400	2,784.261	24.95	0.9299	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		50.25980	48.240	24.98	0.0691	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		2,815.95980	2,803.440	24.98	0.9309	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call		39.07770	37.263	25.52	0.0544	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put		3,114.77770	3,102.463	25.52	0.9456	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		35.86620	33.865	25.74	0.0497	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		3,231.56620	3,219.065	25.74	0.9503	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call		27.42740	24.878	26.49	0.0371	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put		3,623.12740	3,610.078	26.49	0.9629	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		3,248.52980	3,259.276	23.63	0.9916	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		4.22980	4.476	23.63	0.0084	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		2,507.49930	2,518.220	21.49	0.9757	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		13.19930	13.420	21.49	0.0243	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		2,419.40200	2,430.080	21.24	0.9724	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		15.10200	15.280	21.24	0.0276	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		2,224.61430	2,235.148	20.67	0.9637	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		20.31430	20.348	20.67	0.0363	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		2,137.48530	2,147.928	20.42	0.9590	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		23.18530	23.128	20.42	0.0410	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		2,127.82730	2,138.258	20.39	0.9585	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		23.52730	23.458	20.39	0.0415	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		2,118.17350	2,128.593	20.36	0.9579	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		23.87350	23.793	20.36	0.0421	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		1,935.76720	1,945.913	19.82	0.9457	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		31.46720	31.113	19.82	0.0543	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		1,907.15840	1,917.251	19.74	0.9435	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		32.85840	32.451	19.74	0.0565	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call		1,473.61140	1,482.555	18.86	0.8910	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	14.00	Put			69.31140	67.755	18.86	0.1090	0.00	0	2,394
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,303.72530	1,312.084	18.91	0.8540	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			99.42530	97.284	18.91	0.1460	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,262.60630	1,270.803	18.92	0.8437	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			108.30630	106.003	18.92	0.1563	0.00	0	51,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			1,104.16810	1,111.645	18.96	0.7985	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			149.86810	146.845	18.96	0.2015	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,066.16160	1,073.445	18.97	0.7862	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			161.86160	158.645	18.97	0.2138	0.00	0	59,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			895.44610	901.513	19.11	0.7216	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			231.14610	226.713	19.11	0.2784	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			888.84650	894.847	19.12	0.7187	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			234.54650	230.047	19.12	0.2813	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			869.23950	875.033	19.16	0.7100	0.00	0	25,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			244.93950	240.233	19.16	0.2900	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			856.33090	861.984	19.18	0.7042	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			252.03090	247.184	19.18	0.2958	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			824.61920	829.919	19.24	0.6894	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			270.31920	265.119	19.24	0.3106	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			775.56090	780.286	19.33	0.6654	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			301.26090	295.486	19.33	0.3346	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			757.70080	762.206	19.36	0.6563	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			313.40080	307.406	19.36	0.3437	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			751.81150	756.245	19.37	0.6533	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			317.51150	311.445	19.37	0.3467	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			734.34100	738.553	19.41	0.6442	0.00	0	54,233
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			330.04100	323.753	19.41	0.3558	0.00	0	7,840
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			600.04150	602.418	19.69	0.5673	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			445.74150	437.618	19.69	0.4327	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			348.17310	347.044	20.80	0.3808	173,521.90	500	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			843.87310	832.244	20.80	0.6192	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			339.38930	338.144	20.85	0.3732	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			865.08930	853.344	20.85	0.6268	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			319.69920	318.197	20.98	0.3559	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			915.39920	903.397	20.98	0.6441	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			306.30740	304.633	21.08	0.3438	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			952.00740	939.833	21.08	0.6562	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			293.45440	291.617	21.17	0.3321	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			989.15440	976.817	21.17	0.6679	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			276.35980	274.340	21.30	0.3162	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,042.05980	1,029.539	21.30	0.6838	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			269.36640	267.301	21.36	0.3096	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,065.06640	1,052.501	21.36	0.6904	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			262.54940	260.439	21.42	0.3031	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,088.24940	1,075.639	21.42	0.6969	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			255.90050	253.750	21.48	0.2967	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,111.60050	1,098.950	21.48	0.7033	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			247.29570	245.095	21.56	0.2883	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			1,142.99570	1,130.295	21.56	0.7117	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			238.97640	236.731	21.64	0.2802	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,174.67640	1,161.931	21.64	0.7198	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			208.41820	206.028	21.96	0.2495	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,304.11820	1,291.228	21.96	0.7505	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			203.14320	200.733	22.02	0.2441	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,328.84320	1,315.933	22.02	0.7559	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			199.70290	197.278	22.06	0.2405	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,345.40290	1,332.478	22.06	0.7595	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			186.52400	184.058	22.22	0.2268	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,412.22400	1,399.258	22.22	0.7732	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			183.37120	180.897	22.26	0.2235	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,429.07120	1,416.097	22.26	0.7765	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			180.27320	177.789	22.30	0.2202	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			1,445.97320	1,432.989	22.30	0.7798	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			301.23710	299.434	21.17	0.3368	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			983.93710	971.634	21.17	0.6632	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			229.84650	227.366	22.28	0.2515	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,432.24650	1,419.066	22.28	0.7485	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			704.01690	706.165	19.70	0.5968	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			436.41690	427.865	19.70	0.4032	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			182.77640	180.303	23.01	0.2012	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,772.97640	1,759.803	23.01	0.7988	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,653.56030	3,664.635	23.75	0.9930	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			3.76030	4.135	23.75	0.0070	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,993.42410	2,003.458	19.59	0.9341	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			43.62410	42.958	19.59	0.0659	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			248.35180	245.876	22.19	0.2627	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,418.55180	1,405.376	22.19	0.7373	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call			994.01980	998.606	19.11	0.7211	0.00	0	224
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put			261.21980	255.006	19.11	0.2789	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			360.51390	359.240	22.02	0.3150	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,424.41390	1,412.340	22.02	0.6850	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			139.31510	138.144	24.65	0.1372	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,793.21510	2,781.244	24.65	0.8628	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			266.61920	265.347	23.01	0.2422	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,857.41920	1,845.347	23.01	0.7578	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			219.55660	218.278	23.50	0.2048	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,130.35660	2,118.278	23.50	0.7952	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,745.31310	3,756.709	22.11	0.9900	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			6.11310	6.709	22.11	0.0100	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,104.10460	2,114.428	19.18	0.9177	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			64.90460	64.428	19.18	0.0823	0.00	0	150
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,903.92730	2,916.304	18.88	0.9718	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	11/08/2016	Foreign Exchange Option	12.70	Put			18.02730	19.504	18.88	0.0282	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			773.68010	775.717	20.21	0.5402	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			707.78010	698.917	20.21	0.4598	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			432.75770	432.917	21.93	0.3411	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,444.45770	1,433.717	21.93	0.6589	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			671.60740	673.105	20.69	0.4790	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			907.10740	897.705	20.69	0.5210	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			291.73180	291.439	23.25	0.2419	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,077.23180	2,066.039	23.25	0.7581	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,215.50070	2,226.776	18.77	0.9069	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			83.00070	83.276	18.77	0.0931	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			272.82290	272.881	23.64	0.2215	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,340.32290	2,329.381	23.64	0.7785	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			242.71950	242.769	23.96	0.2000	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,540.21950	2,529.269	23.96	0.8000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,841.12150	3,852.926	20.92	0.9872	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			8.62150	9.426	20.92	0.0128	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			1,038.51600	1,042.590	19.68	0.6298	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			536.71600	529.790	19.68	0.3702	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			288.19070	288.673	23.64	0.2248	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,421.49070	2,410.973	23.64	0.7752	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,254.92100	2,266.347	18.58	0.9044	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			88.22100	88.647	18.58	0.0956	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,084.82230	2,095.176	18.72	0.8803	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			118.12230	117.476	18.72	0.1197	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			296.69570	297.184	23.55	0.2305	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,369.99570	2,359.484	23.55	0.7695	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,026.89670	2,035.306	18.72	0.8698	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			133.99670	131.306	18.72	0.1302	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			374.79050	375.976	22.95	0.2798	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,001.89050	1,991.976	22.95	0.7202	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,264.35350	2,275.985	18.47	0.9046	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			88.35350	88.885	18.47	0.0954	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			297.40890	298.059	23.64	0.2287	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,421.40890	2,410.959	23.64	0.7713	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,209.41270	1,214.498	19.43	0.6720	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			471.01270	464.998	19.43	0.3280	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			203.32260	204.065	24.84	0.1616	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,224.92260	3,214.565	24.84	0.8384	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,471.22680	2,481.996	18.17	0.9256	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			66.52680	66.196	18.17	0.0744	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,462.33460	2,473.079	18.18	0.9246	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			67.63460	67.279	18.18	0.0754	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,453.45600	2,464.178	18.19	0.9237	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			68.75600	68.378	18.19	0.0763	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			2,134.12160	2,142.881	18.54	0.8780	0.00	0	0



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put		127.02160	124.681	18.54	0.1220	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		1,526.46990	1,532.651	19.18	0.7550	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		319.36990	314.451	19.18	0.2450	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		1,206.87630	1,211.749	19.48	0.6637	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		499.77630	493.549	19.48	0.3363	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		658.27580	660.029	21.22	0.4323	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,221.17580	1,211.829	21.22	0.5677	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		2,468.00280	2,477.838	18.12	0.9231	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		70.90280	69.638	18.12	0.0769	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		587.11630	588.456	21.57	0.3950	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,390.01630	1,380.256	21.57	0.6050	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		547.73500	548.895	21.81	0.3732	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		1,500.63500	1,490.695	21.81	0.6268	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call		1,391.33100	1,397.002	19.27	0.7196	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		384.23100	378.802	19.27	0.2804	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		468.89540	469.710	22.37	0.3278	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		1,761.79540	1,751.510	22.37	0.6722	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		372.91230	373.498	23.12	0.2699	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,165.81230	2,155.298	23.12	0.7301	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		630.57400	632.166	21.35	0.4180	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,283.47400	1,273.966	21.35	0.5820	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		339.97480	340.546	23.39	0.2494	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,332.87480	2,322.346	23.39	0.7506	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		166.14180	166.736	26.52	0.1284	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		4,009.04180	3,998.536	26.52	0.8716	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		499.70420	500.651	22.14	0.3458	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		1,652.60420	1,642.451	22.14	0.6542	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		2,530.30810	2,540.296	18.04	0.9299	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		63.20810	62.096	18.04	0.0701	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		2,485.73570	2,495.617	18.10	0.9251	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		68.63570	67.417	18.10	0.0749	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		2,476.86240	2,486.720	18.11	0.9241	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		69.76240	68.520	18.11	0.0759	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		269.73480	271.041	24.33	0.1987	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		2,944.63480	2,934.741	24.33	0.8013	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		3,948.07480	3,958.403	19.90	0.9849	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		12.97480	12.103	19.90	0.0151	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		2,338.21170	2,342.551	18.13	0.9018	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		103.11170	96.251	18.13	0.0982	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		288.83100	290.158	24.12	0.2110	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		2,803.73100	2,793.858	24.12	0.7890	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		298.16390	298.371	24.57	0.2007	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,244.36390	3,233.671	24.57	0.7993	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		289.47020	289.666	24.67	0.1954	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,315.67020	3,304.966	24.67	0.8046	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		4,040.93230	4,052.299	19.87	0.9805	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		17.13230	17.599	19.87	0.0195	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		2,447.60000	2,452.764	18.30	0.8925	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		123.80000	118.064	18.30	0.1075	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		2,574.53940	2,576.680	18.22	0.8868	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		144.53940	136.480	18.22	0.1132	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		314.36260	313.212	25.24	0.1926	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		3,784.36260	3,773.012	25.24	0.8074	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		4,151.37010	4,162.062	19.43	0.9776	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		21.37010	21.862	19.43	0.0224	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		3,394.58660	3,399.845	17.72	0.9529	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		53.08660	48.445	17.72	0.0471	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		3,385.08920	3,390.243	17.71	0.9525	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		53.58920	48.844	17.71	0.0475	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		3,375.59740	3,380.644	17.69	0.9521	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		54.09740	49.244	17.69	0.0479	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		2,776.36230	2,776.193	17.85	0.9013	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		128.76230	118.893	17.85	0.0987	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		1,908.73980	1,909.308	19.19	0.7567	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		411.13980	402.008	19.19	0.2433	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		2,818.35530	2,818.272	17.78	0.9064	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		119.19520	109.431	17.76	0.0926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		105.35860	104.969	27.32	0.0706	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		7,117.75860	7,107.669	27.32	0.9294	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		4,219.19360	4,228.243	18.69	0.9786	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		21.59360	20.943	18.69	0.0214	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		5,243.68330	5,233.574	27.32	0.8582	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		219.09990	218.680	27.32	0.1310	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		5,461.49990	5,451.380	27.32	0.8690	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		2,886.28390	2,886.375	17.66	0.9143	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		108.68390	99.075	17.66	0.0857	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		2,826.79520	2,826.731	17.76	0.9074	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		4,670.66820	4,660.577	27.24	0.8264	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		261.32680	260.930	27.32	0.1514	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		5,063.72680	5,053.630	27.32	0.8486	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		18.76360	18.605	27.32	0.0154	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		10,961.16360	10,951.305	27.32	0.9846	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		241.28330	240.874	27.32	0.1418	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		4,407.20070	4,396.859	26.70	0.8164	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		319.89120	319.320	26.86	0.1806	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		4,482.29120	4,472.020	26.86	0.8194	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		213.85590	213.434	27.32	0.1284	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		5,516.25590	5,506.134	27.32	0.8716	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		308.26820	307.877	27.24	0.1736	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		4,099.20450	4,088.552	26.07	0.8033	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		342.58240	341.690	26.18	0.1942	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		4,154.98240	4,144.390	26.18	0.8058	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	20.90	Call			251.12170	250.718	27.32	0.1466	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,153.52170	5,143.418	27.32	0.8534	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			324.80070	324.159	26.70	0.1836	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,547.60350	3,536.333	24.91	0.7749	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			386.28670	384.823	25.10	0.2199	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,638.68670	3,627.523	25.10	0.7801	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			311.66100	311.216	27.13	0.1756	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,614.06100	4,603.916	27.13	0.8244	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			346.80450	345.852	26.07	0.1967	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,312.61920	3,301.063	24.41	0.7605	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			411.25180	409.493	24.58	0.2344	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,393.65180	3,382.193	24.58	0.7656	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			333.12300	332.362	26.45	0.1886	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,285.52300	4,275.062	26.45	0.8114	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			395.20350	393.633	24.91	0.2251	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,606.32890	2,594.061	23.29	0.6988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			486.27000	483.992	23.75	0.2730	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,898.67000	2,886.692	23.75	0.7270	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			350.39880	349.399	25.97	0.1989	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,052.79880	4,042.099	25.97	0.8011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			420.21920	418.363	24.41	0.2395	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,749.63350	1,736.773	21.84	0.5889	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			652.55610	649.563	22.57	0.3519	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,164.95610	2,152.263	22.57	0.6481	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			409.30070	407.567	24.62	0.2332	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,411.70070	3,400.267	24.62	0.7668	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			543.92890	541.362	23.29	0.3012	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,606.17240	1,593.342	21.57	0.5651	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			823.47640	820.330	21.67	0.4264	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,655.87640	1,643.030	21.67	0.5736	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			480.17610	477.936	23.80	0.2700	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,932.57610	2,920.635	23.80	0.7300	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			787.23350	784.073	21.84	0.4111	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,406.67260	1,393.957	21.19	0.5287	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			914.54570	911.486	21.26	0.4636	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,446.94570	1,434.186	21.26	0.5364	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			614.34040	611.478	22.81	0.3344	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,306.74040	2,294.178	22.81	0.6656	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			843.77240	840.642	21.57	0.4349	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,109.35080	1,097.120	20.61	0.4646	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,029.74680	1,026.978	20.86	0.5075	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,232.14680	1,219.678	20.86	0.4925	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			800.95260	797.796	21.77	0.4170	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,713.35260	1,700.496	21.77	0.5830	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			934.27260	931.257	21.19	0.4713	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			830.34670	818.926	20.04	0.3913	0.00	0	69,895

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		1,294.63560	1,292.782	20.12	0.5982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		867.03560	855.482	20.12	0.4018	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		864.64160	861.526	21.48	0.4434	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		1,557.04160	1,544.226	21.48	0.5566	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		1,106.95080	1,104.420	20.61	0.5354	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		682.33240	671.558	19.69	0.3459	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		1,474.61740	1,473.525	19.70	0.6525	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		687.01740	676.226	19.70	0.3475	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		958.09550	955.135	21.10	0.4805	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,360.49550	1,347.835	21.10	0.5195	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		1,327.94670	1,326.225	20.04	0.6087	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		553.93350	543.910	19.35	0.3018	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		1,601.17680	1,600.659	19.43	0.6875	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		583.57680	573.359	19.43	0.3125	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		1,190.69670	1,188.452	20.38	0.5642	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		993.09670	981.152	20.38	0.4358	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		1,479.93240	1,478.858	19.69	0.6541	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		453.39050	443.957	19.24	0.2614	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		1,774.85090	1,774.961	19.27	0.7286	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		477.25090	467.661	19.27	0.2714	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		1,376.93020	1,375.412	19.92	0.6237	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		779.33020	768.112	19.92	0.3763	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		1,641.53350	1,641.210	19.35	0.6982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		154.99600	145.001	18.08	0.1149	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		2,492.98480	2,492.825	18.38	0.8617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		195.38480	185.525	18.38	0.1383	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		1,589.80320	1,589.234	19.46	0.6845	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		592.20320	581.934	19.46	0.3155	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		1,820.99050	1,821.257	19.24	0.7386	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		120.75530	110.972	17.78	0.0936	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		2,809.92740	2,809.826	17.79	0.9054	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		122.32740	112.526	17.79	0.0946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		1,710.29260	1,710.190	19.30	0.7143	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		512.69260	502.890	19.30	0.2857	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		2,652.59600	2,652.301	18.08	0.8851	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		1,553.57110	1,544.582	20.03	0.6123	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		980.57110	961.482	20.03	0.3877	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		1,535.32400	1,526.301	20.08	0.6072	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		1,002.32400	983.201	20.08	0.3928	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		1,060.79900	1,052.181	21.60	0.4592	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		1,787.79900	1,769.081	21.60	0.5408	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		718.43410	711.105	23.34	0.3310	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		2,875.43410	2,858.005	23.34	0.6690	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,721.18930	1,714.559	19.68	0.6562	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		808.18930	791.459	19.68	0.3438	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		621.29770	614.500	24.01	0.2912	0.00	0	6,370

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,348.29770	3,331.400	24.01	0.7088	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			566.17710	559.760	24.46	0.2678	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,673.17710	3,656.660	24.46	0.7322	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,140.82370	1,132.060	21.31	0.4862	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,617.82370	1,598.960	21.31	0.5138	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,726.62930	1,720.031	19.67	0.6575	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			803.62930	786.931	19.67	0.3425	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			382.43600	380.843	27.39	0.1827	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,529.43600	5,517.743	27.39	0.8173	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			716.56450	709.243	23.35	0.3302	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			2,883.56450	2,866.143	23.35	0.6698	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,793.02560	1,786.783	19.60	0.6730	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			750.02560	733.683	19.60	0.3270	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,732.08350	1,725.512	19.67	0.6588	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			799.08350	782.412	19.67	0.3412	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,983.11150	1,977.683	20.18	0.6547	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			977.31150	959.283	20.18	0.3453	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,977.93990	1,972.474	20.19	0.6536	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			982.13990	964.074	20.19	0.3464	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,988.28890	1,982.904	20.17	0.6558	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			972.48890	954.504	20.17	0.3442	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,513.77490	1,511.709	22.20	0.4972	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,169.27490	2,153.509	22.20	0.5028	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,520.31150	1,518.253	22.19	0.4988	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,155.81150	2,140.053	22.19	0.5012	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,517.03500	1,514.973	22.20	0.4980	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,162.53500	2,146.773	22.20	0.5020	0.00	0	0
<b>Total \$ / R Option</b>												<b>891,699.50</b>	<b>4,500</b>	<b>1,727,000</b>
<b>Total \$ / R</b>												<b>630,011,564.40</b>	<b>45,093</b>	<b>2,630,554</b>
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.41480		15.40430		0.0000		678,251.20	44	989
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.71820		15.70710		0.0000		172,900.20	11	168
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.00730		15.99760		0.0000		0.00	0	34
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.28310		16.27300		0.0000		0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>851,151.40</b>	<b>55</b>	<b>1,191</b>
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			199,314.99120	200,339.382	19.99	0.9499	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			2,884.99120	2,859.382	19.99	0.0501	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			198,357.12210	199,379.979	19.96	0.9492	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			2,927.12210	2,899.979	19.96	0.0508	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			197,399.83890	198,421.062	19.93	0.9485	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			2,969.83890	2,941.062	19.93	0.0515	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			49,540.79490	48,920.951	19.47	0.3344	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			120,687.62640	121,174.943	19.48	0.6637	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			49,977.62640	49,354.943	19.48	0.3363	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		120,126.61570	120,611.099	19.50	0.6617		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Put		50,416.61570	49,791.099	19.50	0.3383		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Call		121,250.79490	121,740.951	19.47	0.6656		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Call		159,699.30360	159,620.957	19.47	0.6859		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Put		58,939.30360	57,890.957	19.47	0.3141		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Call		159,101.89030	159,020.105	19.48	0.6844		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Put		59,341.89030	58,290.105	19.48	0.3156		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call		158,506.11530	158,420.422	19.48	0.6829		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put		59,746.11530	58,690.422	19.48	0.3171		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Put		178,779.90260	176,908.154	21.60	0.5408		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Call		105,773.76730	104,912.467	21.61	0.4581		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Put		179,473.76730	177,602.467	21.61	0.5419		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Call		106,387.68490	105,524.875	21.59	0.4602		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Put		178,087.68490	176,214.875	21.59	0.5398		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Call		106,079.90260	105,218.154	21.60	0.4592		0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>851,151.40</b>	<b>55</b>	<b>1,191</b>
£ / R	On 15/04/2016	Foreign Exchange Future				21.50780		21.45580		0.0000		0.00	0	121
£ / R	On 28/04/2016	Foreign Exchange Future				21.56320		21.51150		0.0000		0.00	0	157
£ / R	On 31/05/2016	Foreign Exchange Future				21.56870		21.51760		0.0000		0.00	0	101
£ / R	On 13/06/2016	Foreign Exchange Future				21.76150		21.71170		0.0000		13,056,900.00	600	57,674
£ / R	On 08/09/2016	Foreign Exchange Future				22.15270		22.10130		0.0000		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future				22.20330		22.15210		0.0000		0.00	0	1,813
£ / R	On 19/12/2016	Foreign Exchange Future				22.63140		22.58170		0.0000		0.00	0	5
£ / R	On 13/03/2017	Foreign Exchange Future				23.04420		22.99390		0.0000		0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Future				23.24110		23.18760		0.0000		0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future				23.43610		23.38160		0.0000		0.00	0	0
<b>Total £ / R Future</b>												<b>13,056,900.00</b>	<b>600</b>	<b>59,944</b>
£ / R	On 15/04/2016	Foreign Exchange Option		24.20	Call			0.88390	0.695	28.31	0.0026	0.00	0	0
£ / R	On 15/04/2016	Foreign Exchange Option		24.20	Put			2,745.08390	2,692.895	28.31	0.9974	0.00	0	0
£ / R	On 28/04/2016	Foreign Exchange Option		22.04	Call			207.45450	218.874	19.86	0.3317	0.00	0	0
£ / R	On 28/04/2016	Foreign Exchange Option		22.04	Put			735.95450	695.674	19.86	0.6683	0.00	0	0
£ / R	On 31/05/2016	Foreign Exchange Option		21.57	Call			604.99370	628.214	19.00	0.5142	0.00	0	0
£ / R	On 31/05/2016	Foreign Exchange Option		21.57	Put			657.39370	629.514	19.00	0.4858	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.49	Call			1,466.73890	1,496.197	18.83	0.7843	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.49	Put			245.03890	224.697	18.83	0.2157	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.50	Call			1,459.38300	1,488.714	18.83	0.7825	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.50	Put			247.68300	227.214	18.83	0.2175	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.51	Call			1,452.04430	1,481.248	18.83	0.7806	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.51	Put			250.34430	229.748	18.83	0.2194	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		24.30	Call			125.36510	127.107	21.90	0.1295	0.00	0	1,300
£ / R	On 13/06/2016	Foreign Exchange Option		24.30	Put			2,713.66510	2,665.607	21.90	0.8705	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		26.50	Call			29.69440	28.949	24.41	0.0335	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			4,817.99440	4,767.449	24.41	0.9665	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,299.44510	1,273.935	21.12	0.4880	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			295.39630	303.001	23.65	0.1767	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,044.09630	4,000.301	23.65	0.8233	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			757.86080	740.407	20.58	0.3462	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,139.09500	1,165.108	21.10	0.5146	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,287.79500	1,262.408	21.10	0.4854	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,134.91350	1,160.865	21.11	0.5133	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,293.61350	1,268.165	21.11	0.4867	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,130.74510	1,156.635	21.12	0.5120	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,659.16080	1,693.107	20.58	0.6538	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			922.19480	943.489	21.52	0.4320	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,770.09480	1,740.189	21.52	0.5680	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			918.87510	940.116	21.53	0.4308	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,776.77510	1,746.816	21.53	0.5692	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			925.52530	946.879	21.51	0.4331	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,763.42530	1,733.579	21.51	0.5669	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put			2,844.20370	2,809.464	22.22	0.6272	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,866.98250	4,824.934	23.80	0.7807	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,565.68930	1,588.401	21.09	0.5343	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,623.98930	1,597.001	21.09	0.4657	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,561.54950	1,584.203	21.09	0.5333	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,629.84950	1,602.803	21.09	0.4667	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call			965.90370	980.864	22.22	0.3728	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,847.34270	1,818.639	21.31	0.5015	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,361.21480	4,404.793	20.14	0.9046	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			189.51480	183.393	20.14	0.0954	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call			2,158.22010	2,188.490	20.41	0.6591	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put			986.52010	967.090	20.41	0.3409	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			508.68250	516.334	23.80	0.2193	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,569.84660	1,592.616	21.08	0.5353	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,618.14660	1,591.216	21.08	0.4647	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call			5,548.32850	5,594.568	21.51	0.9491	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put			96.62850	93.168	21.51	0.0509	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,419.04270	1,440.039	21.31	0.4985	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,593.76330	1,610.568	21.61	0.4839	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,349.86330	2,316.368	21.61	0.5161	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,590.29450	1,607.060	21.62	0.4831	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,356.39450	2,322.860	21.62	0.5169	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,597.23980	1,614.084	21.60	0.4847	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,343.33980	2,309.884	21.60	0.5153	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			1,720.03700	1,736.997	21.66	0.4880	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,512.43700	2,475.897	21.66	0.5120	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			648.40000	593.900	0.0000	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			658.40000	603.900		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			638.40000	583.900		1.0000	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>45,432</b>
<b>Total £ / R</b>												<b>13,056,900.00</b>	<b>600</b>	<b>105,376</b>
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14303		0.14023			0.0000	715.15	5	4,941
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14633		0.14347			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14956		0.14666			0.0000	0.00	0	5,731
<b>Total ¥ / R Future</b>												<b>715.15</b>	<b>5</b>	<b>11,820</b>
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			7.87510	3.926	17.98	0.0102	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,108.52110	1,348.941	17.19	0.9088	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			85.12110	46.041	17.19	0.0912	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,024.02100	3,303.242	20.08	0.9990	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.62100	0.342	20.08	0.0010	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,031.27510	2,306.826	17.98	0.9898	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,357.05840	3,639.895	18.90	0.9895	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			10.45840	6.895	18.90	0.0105	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,396.27510	2,665.522	17.85	0.9567	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			49.67510	32.522	17.85	0.0433	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,540.61310	1,770.043	17.65	0.8546	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			194.01310	137.043	17.65	0.1454	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00530	0.007	27.41	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,333.90530	26,043.707	27.41	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00320	0.004	27.41	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,333.90320	27,043.704	27.41	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00200	0.002	27.41	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,333.90200	28,043.702	27.41	1.0000	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>715.15</b>	<b>5</b>	<b>11,820</b>
€ / R	On	15/04/2016	Foreign Exchange Future			17.34460		17.32770			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.38660		17.36910			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			17.39410		17.37670			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			17.39780		17.38040			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.50160		17.48600			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.50950		17.49400			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			17.52530		17.50990			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			17.57690		17.56210			0.0000	22,111,740.20	1,258	81,003
€ / R	On	19/09/2016	Foreign Exchange Future			17.98100		17.96580			0.0000	0.00	0	6,010
€ / R	On	19/12/2016	Foreign Exchange Future			18.37270		18.36050			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			18.75280		18.74060			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
<b>Total € / R Future</b>												<b>22,111,740.20</b>	<b>1,258</b>	<b>100,992</b>
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			11.94110	9.405	24.32	0.0381	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,184.24110	1,164.805	24.32	0.9619	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			47.93330	41.123	22.16	0.1008	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,248.83330	1,224.523	22.16	0.8992	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			467.85570	462.651	20.49	0.6135	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			261.15570	238.551	20.49	0.3865	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			65.33290	58.265	22.53	0.1249	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,254.93290	1,230.465	22.53	0.8751	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			178.23840	173.790	22.29	0.2220	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,372.23840	1,352.190	22.29	0.7780	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			188.86930	184.792	22.32	0.2290	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,374.86930	1,355.292	22.32	0.7710	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			822.79300	810.391	23.61	0.6019	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			502.89300	475.091	23.61	0.3981	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,703.38250	1,710.418	20.01	0.8787	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			101.28250	93.518	20.01	0.1213	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			537.57470	532.133	20.95	0.4644	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			1,933.60750	1,943.899	20.38	0.9093	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			71.50750	66.999	20.38	0.0907	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			111.35940	107.284	23.73	0.1260	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,399.25940	2,380.384	23.73	0.8740	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			1,173.97340	1,176.379	20.02	0.7544	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			931.32640	930.274	20.25	0.6657	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			369.22640	353.373	20.25	0.3343	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,374.63980	3,388.761	24.19	0.9826	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			12.53980	11.861	24.19	0.0174	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,364.68940	2,376.811	21.55	0.9442	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			43.57300	40.829	21.50	0.0570	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			765.47470	745.233	20.95	0.5356	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,345.67300	2,357.730	21.50	0.9430	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			42.58940	39.911	21.55	0.0558	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,355.17900	2,367.268	21.53	0.9436	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			43.07900	40.368	21.53	0.0564	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			241.87340	229.479	20.02	0.2456	0.00	0	7,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,103.44810	3,117.560	19.51	0.9303	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			77.64810	76.560	19.51	0.0697	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,094.46660	3,108.547	19.51	0.9296	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			78.66660	77.547	19.51	0.0704	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,085.49700	3,099.542	19.52	0.9288	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			79.69700	78.542	19.52	0.0712	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,997.66720	1,999.086	20.15	0.7070	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			637.16720	626.386	20.15	0.2930	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,400.49770	2,406.299	20.07	0.7763	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			439.99770	433.599	20.07	0.2237	0.00	0	2,912

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	16.90	Call			2,061.09380	2,063.328	20.13	0.7190	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			600.59380	590.628	20.13	0.2810	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			633.45070	622.751	20.15	0.2918	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			453.06670	440.361	24.37	0.2241	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,992.56670	3,967.661	24.37	0.7759	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,991.39720	1,992.734	20.15	0.7057	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			640.89720	630.034	20.15	0.2943	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			617.12320	603.923	23.28	0.2949	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,056.62320	3,031.223	23.28	0.7051	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,003.95070	2,005.451	20.15	0.7082	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,541.74300	1,531.489	20.97	0.5448	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,511.14300	1,488.689	20.97	0.4552	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,549.77010	1,539.625	20.96	0.5469	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,499.17010	1,476.825	20.96	0.4531	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,545.75480	1,535.548	20.96	0.5458	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,505.15480	1,482.748	20.96	0.4542	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>41,222</b>
<b>Total € / R</b>												<b>22,111,740.20</b>	<b>1,258</b>	<b>142,214</b>
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.55670		11.61950			0.0000	0.00	0	6,752
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.73570		11.79850			0.0000	0.00	0	1,546
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.90860		11.97340			0.0000	0.00	0	330
AU\$ / R	On	13/03/2017	Foreign Exchange Future			12.07580		12.14150			0.0000	0.00	0	4,216
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>12,844</b>
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			11.83980	13.398	17.96	0.0368	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,550.87980	1,489.589	18.05	0.9646	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			11.37980	12.889	18.05	0.0354	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,541.10750	1,479.841	18.00	0.9639	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			11.60750	13.141	18.00	0.0361	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,531.33980	1,470.098	17.96	0.9632	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			60.92130	66.542	16.93	0.1002	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,667.34570	1,609.942	16.94	0.9027	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			58.84570	64.242	16.94	0.0973	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,658.37690	1,601.085	16.93	0.9012	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			59.87690	65.384	16.93	0.0988	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,649.42130	1,592.242	16.93	0.8998	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,478.93730	1,423.002	16.62	0.8029	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			185.53730	194.402	16.62	0.1971	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,495.09020	1,438.934	16.64	0.8063	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			181.69020	190.334	16.64	0.1937	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,487.00430	1,430.960	16.63	0.8046	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			183.60430	192.360	16.63	0.1954	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			870.66780	830.468	16.47	0.5599	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			669.16780	694.668	16.47	0.4401	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			865.88240	825.861	16.48	0.5578	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			674.38240	700.061	16.48	0.4422	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			861.12310	821.272	16.48	0.5557	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			679.62310	705.472	16.48	0.4443	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>12,844</b>
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.72130		11.71650			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.95350		11.94800			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			903.59920	906.233	16.17	0.8692	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			57.09920	54.933	16.17	0.1308	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			895.07380	897.679	16.17	0.8664	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			58.57380	56.379	16.17	0.1336	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			886.57830	889.154	16.17	0.8636	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			60.07830	57.854	16.17	0.1364	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			379.18190	381.463	17.46	0.4052	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			811.18190	807.963	17.46	0.5948	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			376.10990	378.382	17.48	0.4027	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			818.10990	814.882	17.48	0.5973	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			373.06490	375.328	17.49	0.4002	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			825.06490	821.828	17.49	0.5998	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	13/06/2016	Foreign Exchange Future			16.19190		16.13860			0.0000	0.00	0	6,413
CHF / R	On	19/09/2016	Foreign Exchange Future			16.59040		16.53370			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,413</b>
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,808.28250	1,854.762	20.24	0.9198	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			59.68250	52.862	20.24	0.0802	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,798.87680	1,845.274	20.20	0.9190	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			60.27680	53.374	20.20	0.0810	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,789.47630	1,835.792	20.16	0.9182	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			60.87630	53.892	20.16	0.0818	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			910.12500	933.850	21.10	0.5267	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			976.42500	943.450	21.10	0.4733	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			906.06700	929.690	21.12	0.5250	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			982.36700	949.290	21.12	0.4750	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			902.02600	925.548	21.13	0.5233	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			988.32600	955.148	21.13	0.4767	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
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>6,413</b>
CNH / R	On	13/06/2016	Foreign Exchange Future			2.36720		2.36370			0.0000	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Future			2.39890		2.39540			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,798.79620	1,821.674	20.53	0.7954	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			261.79620	249.674	20.53	0.2046	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,721.14580	1,743.474	20.46	0.7812	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			284.14580	271.474	20.46	0.2188	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,644.95950	1,666.733	20.39	0.7664	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			307.95950	294.733	20.39	0.2336	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,631.86390	1,611.475	20.63	0.5329	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1,047.68650	1,061.817	20.66	0.4556	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,693.68650	1,672.817	20.66	0.5444	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1,010.62780	1,024.278	20.69	0.4442	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,756.62780	1,735.278	20.69	0.5558	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1,085.86390	1,100.474	20.63	0.4671	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	13/06/2016	Foreign Exchange Future			2.36960		2.36600			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.42670		2.42250			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,752.84920	2,783.026	21.23	0.9151	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			92.84920	87.026	21.23	0.0849	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,941.80880	2,973.070	21.83	0.9252	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			81.80880	77.070	21.83	0.0748	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,847.13170	2,877.871	21.53	0.9203	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			87.13170	81.871	21.53	0.0797	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,593.35970	1,616.329	22.08	0.5702	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,268.35970	1,249.329	22.08	0.4298	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,545.39700	1,568.450	22.13	0.5591	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,320.39700	1,301.451	22.13	0.4409	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,499.44800	1,521.712	22.17	0.5481	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,374.44800	1,354.712	22.17	0.4519	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	13/06/2016	Foreign Exchange Future			1.98760		1.98640			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
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.02660		2.02550			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.06290		2.06190			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.09740		2.09610			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			275.77580	271.841	21.57	0.2573	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,611.77580	1,595.841	21.57	0.7427	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			257.76970	253.840	21.72	0.2429	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,693.76970	1,677.840	21.72	0.7571	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			240.94940	237.040	21.88	0.2292	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,776.94940	1,761.040	21.88	0.7708	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			753.68360	756.745	20.96	0.4016	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,698.68360	1,690.745	20.96	0.5984	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			724.96510	727.884	21.07	0.3895	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,769.96510	1,761.884	21.07	0.6105	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			697.35030	700.136	21.17	0.3777	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,842.35030	1,834.136	21.17	0.6223	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,177.90620	1,175.048	20.67	0.4716	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,758.90620	1,746.048	20.67	0.5284	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,143.17120	1,140.264	20.75	0.4612	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,824.17120	1,811.264	20.75	0.5388	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,109.45020	1,106.500	20.82	0.4509	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,890.45020	1,877.500	20.82	0.5491	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,486.65460	1,477.533	20.65	0.4995	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,925.65460	1,903.533	20.65	0.5005	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,450.65950	1,441.522	20.72	0.4905	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,989.65950	1,967.522	20.72	0.5095	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,415.54670	1,406.403	20.79	0.4816	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,054.54670	2,032.403	20.79	0.5184	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	13/06/2016	Foreign Exchange Future			0.15000		0.15020			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14950		0.15110			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15000		0.14960			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
NGN / R	On	13/06/2016	Foreign Exchange Future			0.07170		0.07150			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06600		0.06560			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.06230		0.06180			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,085</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>11,085</b>
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.42610		10.44710			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.58530		10.60660			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.74040		10.76400			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,451.06400	1,430.756	19.90	0.9604	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			13.96400	14.656	19.90	0.0396	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,470.49900	1,450.175	19.99	0.9619	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			13.39900	14.075	19.99	0.0381	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,460.77860	1,440.463	19.95	0.9611	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			13.67860	14.363	19.95	0.0389	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,262.42080	1,243.815	18.19	0.8365	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			115.82080	118.515	18.19	0.1635	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,254.20470	1,235.665	18.18	0.8345	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			117.60470	120.365	18.18	0.1655	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,246.01150	1,227.538	18.17	0.8324	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			119.41150	122.238	18.17	0.1676	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			619.26980	607.018	18.33	0.5042	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			705.26980	716.618	18.33	0.4958	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			615.22910	603.057	18.34	0.5019	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			711.22910	722.657	18.34	0.4981	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			611.21210	599.116	18.35	0.4995	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			717.21210	728.716	18.35	0.5005	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	13/06/2016	Foreign Exchange Future			1.39660		1.39000			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.41040		1.40460			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.42440		1.41850			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.43410		1.42810			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			700.00000	766.000		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			600.00000	666.000		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			500.00000	566.000		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			154.00000	96.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			46.00000	104.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	4.000		1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/09/2016		Foreign Exchange Option	1.41	Put		54.00000		0.0000	0.00	0	0
PULA / R	On	19/12/2016		Foreign Exchange Option	1.41	Call		85.00000	144.000	1.0000	0.00	0	0
PULA / R	On	19/12/2016		Foreign Exchange Option	1.41	Put		0.00000	0.000	0.0000	0.00	0	0
PULA / R	On	19/12/2016		Foreign Exchange Option	1.42	Call		0.00000	44.000	1.0000	0.00	0	0
PULA / R	On	19/12/2016		Foreign Exchange Option	1.42	Put		15.00000	0.000	0.0000	0.00	0	0
PULA / R	On	19/12/2016		Foreign Exchange Option	1.40	Call		185.00000	244.000	1.0000	0.00	0	0
PULA / R	On	19/12/2016		Foreign Exchange Option	1.40	Put		0.00000	0.000	0.0000	0.00	0	0
PULA / R	On	13/03/2017		Foreign Exchange Option	1.42	Call		81.00000	141.000	1.0000	0.00	0	0
PULA / R	On	13/03/2017		Foreign Exchange Option	1.42	Put		0.00000	0.000	0.0000	0.00	0	0
PULA / R	On	13/03/2017		Foreign Exchange Option	1.43	Call		0.00000	41.000	1.0000	0.00	0	0
PULA / R	On	13/03/2017		Foreign Exchange Option	1.43	Put		19.00000	0.000	0.0000	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		119.00000	59.000	1.0000	0.00	0	0
<b>Total PULA / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	13/06/2016		Foreign Exchange Future	1.14030			1.14010		0.0000	0.00	0	9,121
QUANTO €	On	19/09/2016		Foreign Exchange Future	1.14400			1.14380		0.0000	0.00	0	0
QUANTO €	On	19/12/2016		Foreign Exchange Future	1.14780			1.14770		0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>9,121</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>9,121</b>
RAIN	On	13/06/2016		Foreign Exchange Future	27,308.91000			27,225.50000		0.0000	0.00	0	0
RAIN	On	19/09/2016		Foreign Exchange Future	27,847.69000			27,762.34000		0.0000	0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	13/06/2016		Foreign Exchange Future	11.39700			11.38790		0.0000	0.00	0	0
SGD / R	On	19/09/2016		Foreign Exchange Future	11.60580			11.59630		0.0000	0.00	0	0
<b>Total SGD / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	13/06/2016		Foreign Exchange Option	10.19	Call		1,221.87220	1,229.234	17.19	0.9402	0.00	0
SGD / R	On	13/06/2016		Foreign Exchange Option	10.19	Put		23.97220	22.234	17.19	0.0598	0.00	0
SGD / R	On	13/06/2016		Foreign Exchange Option	10.20	Call		1,212.31870	1,219.637	17.14	0.9391	0.00	0
SGD / R	On	13/06/2016		Foreign Exchange Option	10.20	Put		24.41870	22.637	17.14	0.0609	0.00	0
SGD / R	On	13/06/2016		Foreign Exchange Option	10.21	Call		1,202.77390	1,210.047	17.09	0.9380	0.00	0
SGD / R	On	13/06/2016		Foreign Exchange Option	10.21	Put		24.87390	23.047	17.09	0.0620	0.00	0
SGD / R	On	19/09/2016		Foreign Exchange Option	11.62	Call		537.07360	543.955	17.70	0.5196	0.00	0
SGD / R	On	19/09/2016		Foreign Exchange Option	11.62	Put		560.77360	558.155	17.70	0.4804	0.00	0
SGD / R	On	19/09/2016		Foreign Exchange Option	11.63	Call		532.85750	539.711	17.72	0.5168	0.00	0
SGD / R	On	19/09/2016		Foreign Exchange Option	11.63	Put		566.55750	563.911	17.72	0.4832	0.00	0
SGD / R	On	19/09/2016		Foreign Exchange Option	11.64	Call		528.66720	535.496	17.73	0.5139	0.00	0
SGD / R	On	19/09/2016		Foreign Exchange Option	11.64	Put		572.36720	569.696	17.73	0.4861	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	13/06/2016	Foreign Exchange Future			5.31120		5.29900			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.27930		5.27250			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			550.07940	561.846	17.01	0.9382	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			11.07940	10.646	17.01	0.0618	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			540.78020	552.515	16.99	0.9349	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			11.78020	11.315	16.99	0.0651	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			531.51820	543.219	16.97	0.9314	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			12.51820	12.019	16.97	0.0686	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			238.06490	245.070	16.30	0.5420	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			215.56490	215.770	16.30	0.4580	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			233.37280	240.026	16.30	0.5351	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			220.87280	220.726	16.30	0.4649	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			228.75260	235.053	16.29	0.5282	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			226.25260	225.753	16.29	0.4718	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.43040		1.38580			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.36270		1.32780			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>665,140,371.65</b>	<b>42,511</b>	<b>1,118,230</b>
<b>Total Options</b>												<b>891,699.50</b>	<b>4,500</b>	<b>1,813,654</b>
<b>Grand Total:</b>												<b>666,032,071.15</b>	<b>47,011</b>	<b>2,931,884</b>