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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/04/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/04/2016 Foreign Exchange Future			14.57260		14.69170			0.0000	0.00	0	0
\$ / R On 15/04/2016 Foreign Exchange Future			14.57260		14.69170			0.0000	0.00	0	2,187
\$ / R On 18/04/2016 Foreign Exchange Future			14.57830		14.70040			0.0000	0.00	0	0
\$ / R On 20/04/2016 Foreign Exchange Future			14.58410		14.70620			0.0000	0.00	0	875
\$ / R On 22/04/2016 Foreign Exchange Future			14.58990		14.71200			0.0000	0.00	0	0
\$ / R On 25/04/2016 Foreign Exchange Future			14.59850		14.72080			0.0000	0.00	0	0
\$ / R On 26/04/2016 Foreign Exchange Future			14.60140		14.72370			0.0000	0.00	0	267
\$ / R On 28/04/2016 Foreign Exchange Future			14.60710		14.72960			0.0000	0.00	0	107
\$ / R On 29/04/2016 Foreign Exchange Future			14.61000		14.73250			0.0000	0.00	0	1,100
\$ / R On 03/05/2016 Foreign Exchange Future			14.62150		14.74430			0.0000	0.00	0	0
\$ / R On 04/05/2016 Foreign Exchange Future			14.62430		14.74720			0.0000	0.00	0	733
\$ / R On 06/05/2016 Foreign Exchange Future			14.63010		14.75300			0.0000	0.00	0	0
\$ / R On 10/05/2016 Foreign Exchange Future			14.64150		14.76480			0.0000	0.00	0	825
\$ / R On 13/05/2016 Foreign Exchange Future			14.65010		14.77350			0.0000	0.00	0	550
\$ / R On 16/05/2016 Foreign Exchange Future			14.65870		14.78230			0.0000	0.00	0	1,880
\$ / R On 17/05/2016 Foreign Exchange Future			14.66170		14.78530			0.0000	0.00	0	100
\$ / R On 18/05/2016 Foreign Exchange Future			14.66460		14.78820			0.0000	0.00	0	0
\$ / R On 19/05/2016 Foreign Exchange Future			14.66750		14.79110			0.0000	0.00	0	0
\$ / R On 20/05/2016 Foreign Exchange Future			14.67040		14.79400			0.0000	0.00	0	4,700
\$ / R On 23/05/2016 Foreign Exchange Future			14.67910		14.80280			0.0000	0.00	0	0
\$ / R On 25/05/2016 Foreign Exchange Future			14.68500		14.80860			0.0000	0.00	0	285

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2016	Foreign Exchange Future			14.69080		14.81450			0.0000	0.00	0	1,000
\$ / R	On	31/05/2016	Foreign Exchange Future			14.70250		14.82620			0.0000	7,351,250.00	500	1,475
\$ / R	On	06/06/2016	Foreign Exchange Future			14.72000		14.84370			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			14.72580		14.84960			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.72870		14.85250			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.74040		14.86420			0.0000	529,121,398.40	35,896	622,746
\$ / R	On	14/06/2016	Foreign Exchange Future			14.74330		14.86710			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			14.77210		14.89630			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			14.78370		14.90790			0.0000	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Future			14.78650		14.91080			0.0000	0.00	0	200
\$ / R	On	26/07/2016	Foreign Exchange Future			14.86520		14.99040			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.86820		14.99340			0.0000	0.00	0	2,110
\$ / R	On	11/08/2016	Foreign Exchange Future			14.91260		15.03820			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			14.92440		15.05010			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			14.93030		15.05610			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.95690		15.08290			0.0000	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Future			14.96580		15.09190			0.0000	0.00	0	2,610
\$ / R	On	06/09/2016	Foreign Exchange Future			14.98950		15.11580			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.99540		15.12180			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			14.99840		15.12480			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.01020		15.13670			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.01610		15.14270			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.02800		15.15460			0.0000	9,362,444.00	623	167,348
\$ / R	On	28/09/2016	Foreign Exchange Future			15.05460		15.18150			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.13800		15.26610			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.23780		15.36750			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.28610		15.41670			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.30120		15.43200			0.0000	61,204,800.00	4,000	50,524
\$ / R	On	13/03/2017	Foreign Exchange Future			15.55910		15.69520			0.0000	0.00	0	4,147
\$ / R	On	19/06/2017	Foreign Exchange Future			15.82340		15.95870			0.0000	0.00	0	1,300
\$ / R	On	18/09/2017	Foreign Exchange Future			16.04790		16.17830			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>607,039,892.40</b>	<b>41,019</b>	<b>867,948</b>
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Call			1.48460	0.083	38.15	0.0010	0.00	0	5,000
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Put			809.78460	927.483	38.15	0.9990	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	14.86	Call			36.82220	6.720	25.93	0.0761	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	14.86	Put			205.12220	294.120	25.93	0.9239	0.00	0	200
\$ / R	On	14/04/2016	Foreign Exchange Option	15.21	Call			6.08810	0.394	31.78	0.0052	0.00	0	2,000
\$ / R	On	14/04/2016	Foreign Exchange Option	15.21	Put			524.38810	637.794	31.78	0.9948	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Call			1.78270	0.094	37.42	0.0012	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Put			780.08270	897.494	37.42	0.9988	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			0.39400	0.052	35.51	0.0005	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			1,198.69400	1,317.452	35.51	0.9995	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Call			0.13940	0.025	38.41	0.0002	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Put			1,408.43940	1,527.425	38.41	0.9998	0.00	0	15,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			0.06860	0.039	38.59	0.0002	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			2,389.66860	2,511.739	38.59	0.9998	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			736.63940	615.706	21.95	0.9527	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			6.23940	7.406	21.95	0.0473	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			8.52770	3.484	23.88	0.0231	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			728.12770	845.184	23.88	0.9769	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			0.27020	0.101	30.25	0.0006	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			2,004.07020	2,126.001	30.25	0.9994	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	15.21	Call			25.83310	10.502	19.56	0.0620	0.00	0	2,000
\$ / R	On	20/04/2016	Foreign Exchange Option	15.21	Put			529.63310	636.402	19.56	0.9380	0.00	0	0
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Call			187.38260	122.510	19.19	0.3986	0.00	0	0
\$ / R	On	22/04/2016	Foreign Exchange Option	14.71	Put			185.38260	242.610	19.19	0.6014	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			1.38420	0.509	27.35	0.0024	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			2,090.58420	2,212.009	27.35	0.9976	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			4.77980	2.266	24.67	0.0100	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,571.07980	1,690.866	24.67	0.9900	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			2.25180	1.001	26.79	0.0044	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			1,968.55180	2,089.601	26.79	0.9956	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,923.72490	2,801.400	20.10	1.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.02490	0.000	20.10	0.0000	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,228.58390	1,105.806	20.59	0.9792	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			4.88390	4.406	20.59	0.0208	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			20.29340	10.194	21.36	0.0431	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			956.59340	1,068.794	21.36	0.9569	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call			20.21440	10.877	21.79	0.0421	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put			1,070.61440	1,183.777	21.79	0.9579	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			7.88750	4.613	23.65	0.0179	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			1,505.38750	1,624.613	23.65	0.9821	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Call			157.43430	109.325	19.14	0.2767	0.00	0	18,400
\$ / R	On	03/05/2016	Foreign Exchange Option	15.03	Put			443.13430	517.826	19.14	0.7233	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Call			212.10890	152.843	18.76	0.3587	0.00	0	0
\$ / R	On	03/05/2016	Foreign Exchange Option	14.87	Put			337.80890	401.343	18.76	0.6413	0.00	0	18,400
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			4.98000	3.021	23.79	0.0108	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			1,957.78000	2,078.721	23.79	0.9892	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Call			163.96340	117.144	19.57	0.2724	0.00	0	0
\$ / R	On	06/05/2016	Foreign Exchange Option	15.09	Put			500.96340	577.044	19.57	0.7276	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			600.54270	501.076	18.14	0.7024	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			115.74270	139.576	18.14	0.2976	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			93.94990	65.232	20.46	0.1568	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			839.14990	933.732	20.46	0.8432	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			51.33380	35.090	21.69	0.0859	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			1,257.83380	1,364.990	21.69	0.9141	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			58.36320	41.018	21.51	0.0948	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			1,266.06320	1,372.318	21.51	0.9052	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			12.38010	8.067	23.09	0.0216	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			2,177.08010	2,296.367	23.09	0.9784	0.00	0	0
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Call			347.97740	280.223	18.89	0.4491	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/05/2016	Foreign Exchange Option	14.80	Put		359.77740	415.623	18.89	0.5509	0.00	0	15,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call		105.07010	77.835	20.94	0.1583	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put		1,013.97010	1,110.335	20.94	0.8417	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call		148.92340	113.316	20.49	0.2145	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put		834.92340	922.916	20.49	0.7855	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call		188.07380	146.648	20.06	0.2580	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put		745.27380	827.548	20.06	0.7420	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Call		243.04420	193.852	19.77	0.3155	0.00	0	0
\$ / R	On	25/05/2016	Foreign Exchange Option	15.20	Put		634.44420	708.852	19.77	0.6845	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		1,344.77010	1,228.051	18.19	0.9147	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		30.27010	37.251	18.19	0.0853	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		80.43920	60.998	21.82	0.1159	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		1,395.93920	1,500.198	21.82	0.8841	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call		37.78100	27.185	22.74	0.0566	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		1,923.28100	2,036.385	22.74	0.9434	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		3,015.96440	2,892.385	24.21	0.9960	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		1.46440	1.585	24.21	0.0040	0.00	0	250
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call		414.99750	346.207	18.84	0.4672	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put		408.79750	463.707	18.84	0.5328	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		231.74120	188.953	20.13	0.2788	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		838.04120	918.953	20.13	0.7212	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		2,647.95370	2,524.698	21.68	0.9891	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		4.25370	4.698	21.68	0.0109	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call		572.47340	491.423	18.58	0.5613	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put		322.87340	365.623	18.58	0.4387	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call		170.68640	138.096	20.88	0.2105	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put		1,101.08640	1,192.296	20.88	0.7895	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		1,592.07930	1,473.850	18.27	0.9278	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		29.57930	35.150	18.27	0.0722	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		1,582.56200	1,464.436	18.24	0.9267	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		30.06200	35.736	18.24	0.0733	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		1,573.05240	1,455.263	18.24	0.9252	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		30.55240	36.563	18.24	0.0748	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		2,709.49900	2,586.185	21.43	0.9875	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		5.29900	5.785	21.43	0.0125	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		1,972.25030	1,851.199	19.29	0.9574	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		18.05030	20.799	19.29	0.0426	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		1,885.05500	1,764.555	19.03	0.9509	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		20.85500	24.155	19.03	0.0491	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		1,597.79680	1,479.899	18.18	0.9224	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		33.59680	39.499	18.18	0.0776	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		1,388.04490	1,274.481	18.12	0.8837	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		53.84490	64.081	18.12	0.1163	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		1,692.88250	1,573.968	18.46	0.9332	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		28.68250	33.568	18.46	0.0668	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		1,607.27110	1,489.264	18.20	0.9235	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			33.07110	38.864	18.20	0.0765	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			814.44710	719.640	18.23	0.6884	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			200.24710	229.240	18.23	0.3116	0.00	0	51,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,588.33040	1,470.775	18.17	0.9209	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			34.13040	40.375	18.17	0.0791	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,414.73560	1,300.713	18.13	0.8894	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			50.53560	60.313	18.13	0.1106	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			525.47450	448.504	18.65	0.5153	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			401.27450	448.104	18.65	0.4847	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			995.77800	891.494	18.01	0.7694	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			131.57800	151.095	18.01	0.2306	0.00	0	2,394
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			848.70260	752.244	18.18	0.7053	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			184.50260	211.844	18.18	0.2947	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call			495.96350	422.736	18.76	0.4943	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put			431.76350	482.336	18.76	0.5057	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Call			686.15600	598.325	18.40	0.6187	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.45	Put			271.95600	307.925	18.40	0.3813	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			656.30590	570.295	18.44	0.6009	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			292.10590	329.895	18.44	0.3991	0.00	0	66,600
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call			425.90760	360.823	19.10	0.4402	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put			521.70760	580.423	19.10	0.5598	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			520.46820	443.881	18.66	0.5118	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			406.26820	453.481	18.66	0.4882	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Call			505.66030	431.089	18.72	0.5013	0.00	0	25,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.78	Put			421.46030	470.689	18.72	0.4987	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			322.09440	268.963	19.69	0.3513	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			707.89440	778.563	19.69	0.6487	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			472.32730	402.462	18.87	0.4771	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			458.12730	512.062	18.87	0.5229	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			438.16220	371.786	19.03	0.4501	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			503.96220	561.386	19.03	0.5499	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			163.73160	132.855	21.11	0.1959	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			1,229.53160	1,322.455	21.11	0.8041	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			421.88740	357.234	19.12	0.4369	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			527.68740	586.834	19.12	0.5631	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			410.02840	346.657	19.18	0.4272	0.00	0	54,233
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			545.82840	606.257	19.18	0.5728	0.00	0	7,840
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			138.06680	111.352	21.46	0.1681	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,373.86680	1,470.952	21.46	0.8319	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Call			196.09900	160.235	20.73	0.2299	0.00	0	7,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.75	Put			1,081.89900	1,169.835	20.73	0.7701	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			168.73370	137.069	21.05	0.2012	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			1,204.53370	1,296.669	21.05	0.7988	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			121.21490	97.341	21.73	0.1494	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,487.01490	1,586.941	21.73	0.8506	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			152.62970	123.530	21.25	0.1840	0.00	0	2,650

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	16.00	Put			1,288.42970	1,383.130	21.25	0.8160	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			145.16350	117.279	21.36	0.1759	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			1,330.96350	1,426.879	21.36	0.8241	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			108.60490	86.752	21.95	0.1350	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			1,584.40490	1,686.352	21.95	0.8650	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			128.71500	103.566	21.61	0.1578	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,434.51500	1,533.166	21.61	0.8422	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			124.90830	100.405	21.67	0.1535	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,460.70830	1,560.005	21.67	0.8465	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			87.63510	69.654	22.36	0.1110	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,773.43510	1,879.254	22.36	0.8890	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			117.63310	94.357	21.79	0.1453	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,513.43310	1,613.957	21.79	0.8547	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Call			113.02700	90.473	21.87	0.1400	0.00	0	1,200
\$ / R	On	13/06/2016	Foreign Exchange Option	16.30	Put			1,548.82700	1,650.073	21.87	0.8600	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Call			77.54450	61.498	22.59	0.0992	0.00	0	38,250
\$ / R	On	13/06/2016	Foreign Exchange Option	16.67	Put			1,883.34450	1,991.098	22.59	0.9008	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			92.22670	73.380	22.26	0.1163	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,728.02670	1,832.980	22.26	0.8837	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			89.44360	71.121	22.32	0.1131	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,755.24360	1,860.721	22.32	0.8869	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			59.59160	47.088	23.10	0.0779	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,125.39160	2,236.688	23.10	0.9221	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			80.76870	64.100	22.51	0.1030	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,846.56870	1,953.700	22.51	0.8970	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			79.13970	62.784	22.55	0.1011	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,864.93970	1,972.385	22.55	0.8989	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			52.82470	41.693	23.33	0.0696	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			2,238.62470	2,351.293	23.33	0.9304	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			67.27090	53.235	22.86	0.0871	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,013.07090	2,122.835	22.86	0.9129	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			60.19520	47.570	23.08	0.0786	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			2,115.99520	2,227.170	23.08	0.9214	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			25.62680	19.560	24.63	0.0346	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,951.42680	3,069.160	24.63	0.9654	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			58.40340	46.139	23.13	0.0764	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			2,144.20340	2,255.739	23.13	0.9236	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			55.54100	43.856	23.23	0.0729	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			2,191.34100	2,303.456	23.23	0.9271	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			16.05950	12.077	24.76	0.0225	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			3,301.85950	3,421.677	24.76	0.9775	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			52.29840	41.274	23.35	0.0690	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,248.09840	2,360.874	23.35	0.9310	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			50.75340	40.045	23.41	0.0671	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			2,276.55340	2,389.645	23.41	0.9329	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			8.73560	6.497	24.93	0.0128	0.00	0	25,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		3,744.53560	3,866.097	24.93	0.9872	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		19.57740	14.788	24.70	0.0269	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		3,155.37740	3,274.388	24.70	0.9731	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		17.85470	13.458	24.73	0.0248	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		3,223.65470	3,343.058	24.73	0.9752	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call		4.99910	3.693	25.07	0.0076	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put		4,140.79910	4,263.293	25.07	0.9924	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		15.63790	11.754	24.77	0.0219	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		3,321.43790	3,441.354	24.77	0.9781	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Call		10.29700	7.678	24.88	0.0149	0.00	0	1,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.48	Put		3,626.09700	3,747.278	24.88	0.9851	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call		143.58740	115.994	21.46	0.1726	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put		1,366.48740	1,462.694	21.46	0.8274	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		112.33340	90.560	22.59	0.1278	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		1,856.03340	1,958.460	22.59	0.8722	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		407.84350	346.962	19.68	0.3973	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		681.54350	744.862	19.68	0.6027	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		88.16760	70.809	23.28	0.0996	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		2,220.26760	2,327.109	23.28	0.9004	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		3,112.90370	2,989.265	21.94	0.9893	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		5.00370	5.565	21.94	0.0107	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		1,479.43800	1,364.766	18.17	0.8722	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		71.53800	81.066	18.17	0.1278	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		125.63630	101.870	22.50	0.1381	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		1,837.73630	1,938.170	22.50	0.8619	0.00	0	0
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Call		625.33620	544.031	18.88	0.5380	0.00	0	224
\$ / R	On	29/06/2016	Foreign Exchange Option	14.72	Put		434.53620	477.531	18.88	0.4620	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		78.14230	67.107	25.42	0.0778	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		3,277.74230	3,391.907	25.42	0.9222	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		211.92760	179.166	22.34	0.1932	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		1,821.52760	1,913.966	22.34	0.8068	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		150.88280	126.441	23.22	0.1412	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		2,287.48280	2,388.241	23.22	0.8588	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		122.43840	102.040	23.74	0.1163	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,579.03840	2,683.840	23.74	0.8837	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		3,200.55840	3,075.606	19.82	0.9870	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		7.15840	7.406	19.82	0.0130	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,599.78970	1,485.593	18.19	0.8504	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		106.38970	117.393	18.19	0.1496	0.00	0	150
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		2,373.88670	2,253.900	18.49	0.9415	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		35.68670	41.300	18.49	0.0585	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		501.41120	442.922	20.28	0.3878	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		983.21120	1,050.322	20.28	0.6122	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		268.34700	232.287	22.17	0.2225	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put		1,828.24700	1,917.887	22.17	0.7775	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call		431.92290	381.369	20.82	0.3364	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	17/08/2016	Foreign Exchange Option	15.84	Put			1,215.82290	1,291.069	20.82	0.6636	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			172.96960	148.233	23.36	0.1486	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,506.86960	2,607.933	23.36	0.8514	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,718.93930	1,607.794	18.22	0.8365	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			136.03930	150.894	18.22	0.1635	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			163.48530	140.889	23.74	0.1369	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,780.58530	2,883.989	23.74	0.8631	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			144.38440	124.100	24.08	0.1220	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,991.48440	3,097.200	24.08	0.8780	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,292.46350	3,166.904	18.65	0.9841	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			9.56350	10.004	18.65	0.0159	0.00	0	250
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Call			707.86850	638.336	19.57	0.4856	0.00	0	0
\$ / R	On	29/08/2016	Foreign Exchange Option	15.14	Put			755.96850	812.536	19.57	0.5144	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			176.50240	153.320	23.72	0.1422	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,860.70240	2,963.820	23.72	0.8578	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,759.76580	1,649.785	18.15	0.8338	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			143.96580	160.285	18.15	0.1662	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,601.50710	1,494.393	18.21	0.7992	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			185.70710	204.893	18.21	0.2008	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			182.04720	158.252	23.64	0.1463	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,806.24720	2,908.752	23.64	0.8537	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,548.78400	1,443.183	18.26	0.7838	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			206.98400	227.783	18.26	0.2162	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			234.44060	205.375	23.00	0.1833	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,412.64060	2,509.975	23.00	0.8167	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			1,772.00650	1,662.413	18.18	0.8325	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			147.20650	164.013	18.18	0.1675	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			183.28270	159.658	23.71	0.1458	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,858.48270	2,961.258	23.71	0.8542	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			851.53420	775.365	19.26	0.5377	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			664.83420	715.165	19.26	0.4623	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			132.52370	119.044	25.63	0.1066	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,705.82370	3,818.844	25.63	0.8934	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,966.24850	1,854.369	18.04	0.8638	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			113.54850	128.269	18.04	0.1362	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,957.87810	1,846.147	18.04	0.8623	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			115.17810	130.047	18.04	0.1377	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,949.52460	1,837.942	18.05	0.8609	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			116.82460	131.842	18.05	0.1391	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,963.30840	1,850.997	17.95	0.8608	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			118.70840	132.997	17.95	0.1392	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			1,652.33050	1,546.290	18.21	0.7967	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			197.73050	218.290	18.21	0.2033	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,106.63280	1,019.774	18.67	0.6375	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			452.03280	491.774	18.67	0.3625	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			998.06680	916.005	18.93	0.5945	0.00	0	0



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put		543.46680	588.005	18.93	0.4055	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Call		852.29760	777.374	19.32	0.5312	0.00	0	500
\$ / R	On	19/09/2016	Foreign Exchange Option	15.00	Put		697.69760	749.374	19.32	0.4688	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call		439.66670	394.804	21.38	0.3113	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put		1,555.06670	1,636.805	21.38	0.6887	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		420.31980	377.087	21.54	0.2993	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		1,625.71980	1,709.087	21.54	0.7007	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		390.18910	349.549	21.80	0.2804	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,745.58910	1,831.549	21.80	0.7196	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call		362.39750	323.038	22.02	0.2622	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put		1,867.79750	1,955.038	22.02	0.7378	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		326.77040	290.484	22.30	0.2395	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		2,032.17040	2,122.484	22.30	0.7605	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Call		304.11060	269.835	22.50	0.2248	0.00	0	1,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.00	Put		2,149.51060	2,241.835	22.50	0.7752	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		236.32870	208.371	23.19	0.1792	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,581.72870	2,680.371	23.19	0.8208	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		1,971.63590	1,859.145	17.94	0.8623	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		117.03590	131.145	17.94	0.1377	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		214.13580	188.355	23.47	0.1637	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,759.53580	2,860.355	23.47	0.8363	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		112.81150	100.979	27.44	0.0866	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		4,508.21150	4,622.979	27.44	0.9134	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		2,021.95870	1,908.420	17.89	0.8712	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		107.35870	120.420	17.89	0.1288	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		1,979.98070	1,867.313	17.93	0.8638	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		115.38070	129.313	17.93	0.1362	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		172.77270	156.162	24.71	0.1321	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,401.27270	3,511.562	24.71	0.8679	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		3,392.88720	3,266.537	17.56	0.9823	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		11.38720	11.937	17.56	0.0177	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,841.22720	1,734.854	18.12	0.8284	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		159.72720	180.254	18.12	0.1716	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		182.11880	164.512	24.35	0.1395	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,250.61880	3,359.912	24.35	0.8605	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		204.66490	184.110	25.08	0.1404	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,708.56490	3,816.110	25.08	0.8596	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		200.19600	180.070	25.24	0.1372	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,784.09600	3,892.070	25.24	0.8628	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,481.50240	3,354.423	17.41	0.9781	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		15.40240	16.423	17.41	0.0219	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,946.86640	1,840.411	18.07	0.8241	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		180.76640	202.411	18.07	0.1759	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		2,074.69130	1,965.492	18.09	0.8203	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		207.19130	227.692	18.09	0.1797	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		229.24140	207.668	25.94	0.1417	0.00	0	400

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,261.74140	4,369.868	25.94	0.8583	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		3,591.26790	3,463.020	17.70	0.9709	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		23.76790	25.220	17.70	0.0291	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,846.76280	2,726.291	17.20	0.9221	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		70.06280	80.191	17.20	0.0779	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,837.86190	2,717.498	17.21	0.9211	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		71.16190	81.398	17.21	0.0789	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,828.97540	2,708.721	17.22	0.9202	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		72.27540	82.621	17.22	0.0798	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		2,300.45310	2,190.010	17.98	0.8441	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		178.45310	198.810	17.98	0.1559	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		2,269.49150	2,159.581	18.03	0.8386	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		187.49150	208.381	18.03	0.1614	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		2,009.38860	1,900.315	18.35	0.7892	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		20.47350	23.384	16.93	0.0272	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		2,371.19060	2,259.543	17.85	0.8562	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		159.19060	178.343	17.85	0.1438	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		2,316.04680	2,205.333	17.95	0.8468	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		174.04680	194.133	17.95	0.1532	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		7,636.09570	7,757.733	26.39	0.9607	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		8.42390	6.656	26.39	0.0065	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		11,516.42390	11,645.456	26.39	0.9935	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		147.26480	127.967	26.39	0.0900	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		5,715.26480	5,826.767	26.39	0.9100	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		3,652.47350	3,524.584	16.93	0.9728	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		5,940.14070	6,053.207	26.39	0.9181	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		128.59300	111.233	26.39	0.0799	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		5,996.59300	6,110.033	26.39	0.9201	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		195.81160	171.793	26.39	0.1153	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		5,123.81160	5,230.593	26.39	0.8847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		58.09570	48.933	26.39	0.0393	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		5,529.08240	5,639.197	26.39	0.9026	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		154.02980	134.048	26.39	0.0936	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		5,622.02980	5,732.848	26.39	0.9064	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		221.37310	195.025	26.39	0.1281	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		4,869.37310	4,973.825	26.39	0.8719	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		132.14070	114.407	26.39	0.0819	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		4,941.77410	5,046.908	26.39	0.8757	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		201.04900	176.545	26.39	0.1179	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		5,069.04900	5,175.345	26.39	0.8821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		255.40190	226.092	26.39	0.1447	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		4,573.40190	4,674.892	26.39	0.8553	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		161.08240	140.397	26.39	0.0974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		4,626.88070	4,728.927	26.39	0.8585	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		234.25060	206.763	26.39	0.1344	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		4,752.25060	4,855.563	26.39	0.8656	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			292.26430	268.553	25.59	0.1702	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			4,010.26430	4,117.353	25.59	0.8298	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			213.77410	188.108	26.39	0.1243	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			4,104.00760	4,211.621	25.79	0.8337	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			260.93580	231.175	26.39	0.1473	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,528.93580	4,629.975	26.39	0.8527	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			309.85450	284.685	25.08	0.1811	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,767.85450	3,873.485	25.08	0.8189	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			248.88070	220.127	26.39	0.1415	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,851.53930	3,957.690	25.26	0.8228	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			302.16820	277.636	25.30	0.1763	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,870.16820	3,976.436	25.30	0.8237	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			385.26650	350.771	23.44	0.2244	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			3,013.26650	3,109.570	23.44	0.7756	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			286.00760	262.821	25.79	0.1663	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			3,326.13440	3,428.640	24.13	0.7957	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			344.62360	316.612	24.21	0.2022	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,362.62360	3,465.412	24.21	0.7978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			567.88680	519.944	21.95	0.3171	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			2,095.88680	2,178.745	21.95	0.6829	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			303.53930	278.890	25.26	0.1772	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,543.71990	2,633.744	22.69	0.7337	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			437.25370	398.568	22.94	0.2516	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,695.25370	2,787.368	22.94	0.7484	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			611.52570	560.676	21.68	0.3381	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,939.52570	2,019.476	21.68	0.6619	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			348.13440	319.840	24.13	0.2043	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,993.82180	2,074.803	21.78	0.6694	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			578.44260	529.787	21.89	0.3223	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			2,056.44260	2,138.587	21.89	0.6777	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			681.23940	626.202	21.29	0.3708	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,719.23940	1,795.002	21.29	0.6292	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			465.71990	424.944	22.69	0.2663	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,764.17280	1,840.933	21.37	0.6362	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			627.71830	575.812	21.59	0.3457	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,885.71830	1,964.612	21.59	0.6543	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			813.82910	750.397	20.61	0.4299	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,381.82910	1,449.197	20.61	0.5701	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			595.82180	546.003	21.78	0.3306	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,522.11560	1,593.168	20.90	0.5962	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			699.32560	643.093	21.18	0.3791	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,667.32560	1,741.893	21.18	0.6209	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			989.69430	916.146	19.93	0.5017	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			1,057.69430	1,114.946	19.93	0.4983	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			666.17280	612.133	21.37	0.3638	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			1,100.76080	1,159.351	20.02	0.5089	0.00	0	1,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			879.47100	811.574	20.32	0.4575	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			1,247.47100	1,310.374	20.32	0.5425	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,115.40080	1,035.306	19.56	0.5485	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			883.40080	934.106	19.56	0.4515	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			754.11560	694.368	20.90	0.4038	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			888.96240	939.851	19.57	0.4531	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,029.78550	954.019	19.81	0.5170	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			997.78550	1,052.819	19.81	0.4830	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,251.65840	1,166.201	19.23	0.5957	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			729.65840	775.001	19.23	0.4043	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			962.76080	890.551	20.02	0.4911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			765.41290	812.062	19.31	0.4158	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,207.79040	1,124.011	19.33	0.5809	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			775.79040	822.811	19.33	0.4191	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,397.55760	1,306.863	18.91	0.6424	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			595.55760	635.663	18.91	0.3576	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,110.96240	1,031.051	19.57	0.5469	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put			627.72580	669.138	18.99	0.3693	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call			1,307.25640	1,219.748	19.10	0.6140	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put			675.25640	718.548	19.10	0.3860	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,156.03010	2,048.141	18.24	0.8173	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			224.03010	246.941	18.24	0.1827	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,217.41290	1,133.262	19.31	0.5842	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put			277.38860	299.115	18.35	0.2108	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			1,470.27110	1,377.138	18.76	0.6642	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			538.27110	575.938	18.76	0.3358	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,308.24080	2,197.662	17.96	0.8455	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			176.24080	196.462	17.96	0.1545	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call			1,359.72580	1,270.338	18.99	0.6307	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,346.11280	1,259.334	19.64	0.5645	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,010.91280	1,060.234	19.64	0.4355	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,207.14810	1,125.643	20.06	0.5195	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			1,211.94810	1,266.543	20.06	0.4805	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,191.69430	1,110.905	20.11	0.5144	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			1,236.49430	1,291.805	20.11	0.4856	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			867.70710	804.678	21.38	0.3981	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,922.50710	1,995.578	21.38	0.6019	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			805.42420	746.066	21.71	0.3735	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			2,110.22420	2,186.966	21.71	0.6265	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call			535.75890	493.346	23.47	0.2605	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			3,270.55890	3,364.246	23.47	0.7395	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			534.32000	492.007	23.48	0.2598	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			3,279.12000	3,372.907	23.48	0.7402	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			464.75290	431.984	24.34	0.2291	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,769.55290	3,872.884	24.34	0.7709	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			430.87360	400.846	24.98	0.2121	0.00	0	3,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			4,115.67360	4,221.746	24.98	0.7879	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,354.80600	1,267.690	19.62	0.5673	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			999.60600	1,048.590	19.62	0.4327	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,350.45200	1,263.502	19.63	0.5659	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,005.25200	1,054.402	19.63	0.4341	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			252.42110	223.740	26.38	0.1270	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,977.22110	6,084.640	26.38	0.8730	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,403.68940	1,314.709	19.48	0.5823	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			938.48940	985.609	19.48	0.4177	0.00	0	90
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,608.30680	1,522.606	20.04	0.5796	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,159.60680	1,209.206	20.04	0.4204	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,604.01930	1,518.469	20.06	0.5784	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,165.31930	1,215.069	20.06	0.4216	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,599.74460	1,514.338	20.07	0.5773	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,171.04460	1,220.938	20.07	0.4227	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,226.22880	1,164.912	22.01	0.4322	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,427.92880	2,497.012	22.01	0.5678	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,223.51130	1,162.313	22.02	0.4314	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,435.21130	2,504.413	22.02	0.5686	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,228.94620	1,167.518	22.00	0.4329	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,420.64620	2,489.618	22.00	0.5671	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,741,000</b>
<b>Total \$ / R</b>												<b>607,039,892.40</b>	<b>41,019</b>	<b>2,608,948</b>
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.74040		14.86420			0.0000	1,533,001.60	104	999
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.02800		15.15460			0.0000	75,140.00	5	173
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.30120		15.43200			0.0000	0.00	0	34
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			15.55910		15.69520			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>1,608,141.60</b>	<b>109</b>	<b>1,206</b>
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			146,860.44490	135,370.792	18.14	0.9001	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			4,440.44490	5,330.792	18.14	0.0999	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			145,958.19760	134,482.787	18.14	0.8984	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			4,538.19760	5,442.787	18.14	0.1016	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			145,057.77240	133,596.563	18.14	0.8966	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			4,637.77240	5,556.563	18.14	0.1034	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			69,223.52930	74,367.924	19.31	0.4667	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			85,229.76310	77,737.350	19.32	0.5312	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			69,769.76310	74,937.350	19.32	0.4688	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			84,777.75160	77,308.898	19.33	0.5292	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			70,317.75160	75,508.898	19.33	0.4708	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			85,683.52930	78,167.924	19.31	0.5333	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			120,929.68030	112,654.656	19.28	0.5826	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			76,729.68030	81,534.656	19.28	0.4174	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			120,455.99400	112,199.773	19.29	0.5810	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Put			77,255.99400	82,079.773	19.29	0.4190	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			119,984.59320	111,746.169	19.30	0.5793	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			77,784.59320	82,626.169	19.30	0.4207	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Put			211,022.42480	218,696.602	21.71	0.6265	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Call			80,305.24240	74,384.041	21.72	0.3726	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Put			211,785.24240	219,474.041	21.72	0.6274	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Call			80,780.49270	74,830.579	21.70	0.3745	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Put			210,260.49270	217,920.579	21.70	0.6255	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Call			80,542.42480	74,606.602	21.71	0.3735	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>1,608,141.60</b>	<b>109</b>	<b>1,206</b>
£ / R	On 15/04/2016	Foreign Exchange Future				20.71770		20.89340			0.0000	0.00	0	121
£ / R	On 28/04/2016	Foreign Exchange Future				20.76710		20.94770			0.0000	0.00	0	157
£ / R	On 31/05/2016	Foreign Exchange Future				20.77270		20.95320			0.0000	0.00	0	123
£ / R	On 13/06/2016	Foreign Exchange Future				20.95860		21.14100			0.0000	19,009,450.20	907	57,849
£ / R	On 08/09/2016	Foreign Exchange Future				21.33140		21.51830			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future				21.37970		21.56700			0.0000	179,268,784.50	8,385	17,375
£ / R	On 19/12/2016	Foreign Exchange Future				21.78710		21.98040			0.0000	0.00	0	5
£ / R	On 13/03/2017	Foreign Exchange Future				22.17610		22.37810			0.0000	0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Future				22.37260		22.57800			0.0000	0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future				22.58010		22.78140			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>198,278,234.70</b>	<b>9,292</b>	<b>75,703</b>
£ / R	On 15/04/2016	Foreign Exchange Option		24.20	Call			0.01920	0.016	55.22	0.0001	0.00	0	0
£ / R	On 15/04/2016	Foreign Exchange Option		24.20	Put			3,306.61920	3,482.315	55.22	0.9999	0.00	0	0
£ / R	On 28/04/2016	Foreign Exchange Option		22.04	Call			19.71440	11.225	16.62	0.0402	0.00	0	0
£ / R	On 28/04/2016	Foreign Exchange Option		22.04	Put			1,112.01440	1,284.125	16.62	0.9598	0.00	0	0
£ / R	On 31/05/2016	Foreign Exchange Option		21.57	Call			223.21890	177.269	15.44	0.2596	0.00	0	0
£ / R	On 31/05/2016	Foreign Exchange Option		21.57	Put			840.01890	974.569	15.44	0.7404	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.49	Call			874.41390	746.973	14.10	0.6632	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.49	Put			223.41390	278.373	14.10	0.3368	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.50	Call			867.66920	740.786	14.11	0.6600	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.50	Put			226.66920	282.187	14.11	0.3400	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.51	Call			860.95600	734.630	14.11	0.6568	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.51	Put			229.95600	286.030	14.11	0.3432	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		24.30	Call			27.63860	22.211	19.49	0.0346	0.00	0	1,300
£ / R	On 13/06/2016	Foreign Exchange Option		24.30	Put			3,186.63860	3,363.611	19.49	0.9654	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		26.50	Call			10.10540	9.400	25.17	0.0129	0.00	0	2,600
£ / R	On 13/06/2016	Foreign Exchange Option		26.50	Put			5,369.10540	5,550.800	25.17	0.9871	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.27	Put			1,400.54230	1,520.352	17.71	0.6275	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		25.85	Call			111.25540	98.405	20.64	0.0813	0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option		25.85	Put			4,442.95540	4,617.005	20.64	0.9187	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		21.20	Put			759.70760	843.808	16.82	0.4557	0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option		22.25	Call			655.12800	587.487	17.70	0.3753	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		1,386.82800	1,506.087	17.70	0.6247	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call		651.97810	584.613	17.71	0.3739	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put		1,393.67810	1,513.213	17.71	0.6261	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call		648.84230	581.752	17.71	0.3725	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		1,078.00760	975.208	16.82	0.5443	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call		506.17770	455.077	18.45	0.2949	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put		1,939.17770	2,075.377	18.45	0.7051	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call		503.89940	453.006	18.46	0.2938	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put		1,946.89940	2,083.306	18.46	0.7062	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call		508.46660	457.158	18.44	0.2960	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put		1,931.46660	2,067.458	18.44	0.7040	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Put		3,110.81210	3,256.205	20.63	0.7232	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		5,271.27870	5,444.270	22.65	0.8505	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call		1,103.88480	1,024.956	19.26	0.4359	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put		1,763.48480	1,877.856	19.26	0.5641	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call		1,100.42970	1,021.709	19.26	0.4349	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put		1,770.02970	1,884.609	19.26	0.5651	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	24.46	Call		631.21210	583.305	20.63	0.2768	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		2,012.50300	2,135.414	19.53	0.6014	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		3,719.82300	3,546.034	17.31	0.8938	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		149.42300	168.934	17.31	0.1062	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Call		1,617.26870	1,509.779	18.43	0.5756	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	21.41	Put		1,046.86870	1,132.679	18.43	0.4244	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		311.67870	291.370	22.65	0.1495	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call		1,107.34310	1,028.214	19.25	0.4370	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put		1,756.94310	1,871.114	19.25	0.5630	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Call		4,908.64870	4,716.050	17.67	0.9571	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	17.13	Put		58.24870	58.951	17.67	0.0429	0.00	0	4,885
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		982.90300	912.514	19.53	0.3986	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call		1,200.75950	1,128.269	20.66	0.4021	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put		2,572.65950	2,702.169	20.66	0.5979	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call		1,197.91610	1,125.577	20.67	0.4013	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put		2,579.81610	2,709.477	20.67	0.5987	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call		1,203.61860	1,130.961	20.66	0.4028	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put		2,565.51860	2,694.861	20.66	0.5972	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call		1,341.73280	1,267.124	20.98	0.4134	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put		2,743.73280	2,874.524	20.98	0.5866	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call		0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put		1,248.60000	1,449.900		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call		0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put		1,258.60000	1,459.900		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		1,238.60000	1,439.900		1.0000	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>45,432</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 £ / R</b>												<b>198,278,234.70</b>	<b>9,292</b>	<b>121,135</b>
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13510		0.13715			0.0000	21,615.52	160	4,799
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13819		0.14030			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14122		0.14340			0.0000	0.00	0	5,731
<b>Total ¥ / R Future</b>												<b>21,615.52</b>	<b>160</b>	<b>11,678</b>
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			10.45000	17.960	17.40	0.0444	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			836.11970	685.150	17.43	0.7175	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			120.71970	175.450	17.43	0.2825	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,716.12140	2,510.925	19.05	0.9963	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.72140	1.225	19.05	0.0037	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,725.85000	1,527.660	17.40	0.9556	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,040.99040	2,833.276	17.81	0.9772	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			10.49040	14.376	17.81	0.0228	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,086.36850	1,893.998	17.21	0.9031	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			55.86850	75.098	17.21	0.0969	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,263.39310	1,110.426	17.47	0.7215	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			232.89310	291.526	17.47	0.2785	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00350	0.003	28.23	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,659.80350	26,877.803	28.23	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00210	0.002	28.23	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,659.80210	27,877.802	28.23	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00130	0.001	28.23	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,659.80130	28,877.801	28.23	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>21,615.52</b>	<b>160</b>	<b>11,678</b>
€ / R	On	15/04/2016	Foreign Exchange Future			16.45070		16.71190			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			16.48720		16.75260			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			16.49420		16.75990			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			16.49780		16.76350			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			16.59660		16.86470			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			16.60410		16.87240			0.0000	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Future			16.61930		16.88770			0.0000	0.00	0	1
€ / R	On	13/06/2016	Foreign Exchange Future			16.66850		16.93740			0.0000	29,903,289.00	1,794	80,910
€ / R	On	19/09/2016	Foreign Exchange Future			17.04940		17.32500			0.0000	0.00	0	6,232
€ / R	On	19/12/2016	Foreign Exchange Future			17.41880		17.70120			0.0000	8,709,400.00	500	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			17.77410		18.06500			0.0000	0.00	0	2,500
<b>Total € / R Future</b>												<b>38,612,689.00</b>	<b>2,294</b>	<b>101,121</b>
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			0.18500	0.041	45.84	0.0003	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,788.28500	2,049.341	45.84	0.9997	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			5.18490	2.410	26.33	0.0089	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,822.58490	2,085.210	26.33	0.9911	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			124.43620	58.913	20.12	0.1675	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			534.53620	734.713	20.12	0.8325	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			7.08130	4.127	25.31	0.0137	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,813.58130	2,076.327	25.31	0.9863	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			59.31380	36.772	22.73	0.0674	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,874.61380	2,120.172	22.73	0.9326	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			65.67470	41.225	22.71	0.0729	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,873.27470	2,117.125	22.71	0.9271	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Call			416.31110	271.178	20.70	0.3401	0.00	0	0
€ / R	On	31/05/2016	Foreign Exchange Option	17.19	Put			718.61110	841.878	20.70	0.6599	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,143.09150	923.878	18.44	0.7304	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			165.69150	215.378	18.44	0.2696	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			264.44570	189.388	20.92	0.2362	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Call			1,350.16350	1,114.489	18.33	0.7985	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.70	Put			112.76350	145.989	18.33	0.2015	0.00	0	2,912
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			39.52290	25.363	23.77	0.0401	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,952.12290	3,206.863	23.77	0.9599	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			701.35540	532.844	18.91	0.5273	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			517.37040	386.609	19.53	0.4181	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			579.97040	718.109	19.53	0.5819	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,753.01710	2,485.080	21.16	0.9711	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			15.61710	16.580	21.16	0.0289	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,749.69500	1,496.629	18.37	0.8907	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			53.88330	70.620	18.37	0.1126	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,117.04570	1,310.888	20.92	0.7638	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,731.28330	1,479.120	18.37	0.8874	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			52.29500	68.129	18.37	0.1093	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,740.31430	1,487.865	18.37	0.8891	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			52.91430	69.365	18.37	0.1109	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			393.95540	494.344	18.91	0.4727	0.00	0	7,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,504.00560	2,262.654	19.12	0.8664	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			119.00560	153.254	19.12	0.1336	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,495.46220	2,254.407	19.13	0.8652	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			120.46220	155.007	19.13	0.1348	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,486.93200	2,246.175	19.13	0.8640	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			121.93200	156.775	19.13	0.1360	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,512.92550	1,348.746	19.86	0.5911	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			811.72550	929.946	19.86	0.4089	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,865.04040	1,667.495	19.42	0.6756	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			563.84040	648.695	19.42	0.3244	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,565.28970	1,397.002	19.77	0.6051	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			764.08970	878.202	19.77	0.3949	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			806.89400	924.701	19.85	0.4075	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			339.44630	314.322	26.16	0.1713	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,538.24630	4,795.522	26.16	0.8287	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,507.77790	1,344.000	19.87	0.5897	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	17.01	Put			816.57790	935.200	19.87	0.4103	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			433.33970	383.009	23.99	0.2136	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,532.13970	3,764.209	23.99	0.7864	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,518.09400	1,353.501	19.85	0.5925	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,172.86560	1,053.648	21.22	0.4399	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,817.86560	1,989.548	21.22	0.5601	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,179.47260	1,059.489	21.20	0.4418	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,804.47260	1,975.389	21.20	0.5582	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,176.16750	1,056.564	21.21	0.4409	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,811.16750	1,982.464	21.21	0.5591	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>38,612,689.00</b>	<b>2,294</b>	<b>142,343</b>
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.24230		11.31880			0.0000	562,115.00	50	6,776
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.41360		11.49190			0.0000	11,413.60	1	1,347
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.57860		11.65950			0.0000	0.00	0	330
AU\$ / R	On	13/03/2017	Foreign Exchange Future			11.73640		11.82090			0.0000	0.00	0	4,216
<b>Total AU\$ / R Future</b>												<b>573,528.60</b>	<b>51</b>	<b>12,669</b>
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			12.93430	15.610	16.18	0.0491	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,251.21390	1,177.240	16.27	0.9529	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			12.41390	14.940	16.27	0.0471	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,241.47150	1,167.571	16.22	0.9519	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			12.67150	15.271	16.22	0.0481	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,231.73430	1,157.910	16.18	0.9509	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			77.00960	85.918	16.13	0.1337	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,360.19760	1,290.928	16.12	0.8644	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			78.29760	87.328	16.12	0.1356	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,377.63760	1,308.129	16.15	0.8681	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			75.73760	84.529	16.15	0.1319	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,368.90960	1,299.518	16.13	0.8663	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,208.34560	1,142.001	15.74	0.7556	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			218.84560	233.401	15.74	0.2444	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,200.82810	1,134.606	15.74	0.7535	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			221.32810	236.005	15.74	0.2465	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,215.88430	1,149.418	15.75	0.7578	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			216.38430	230.818	15.75	0.2422	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			674.56150	627.861	16.07	0.4860	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			793.66150	831.461	16.07	0.5140	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			670.64770	624.158	16.08	0.4839	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			799.74770	837.758	16.08	0.5161	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			666.75530	620.475	16.09	0.4818	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			805.85530	844.075	16.09	0.5182	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 AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>573,528.60</b>	<b>51</b>	<b>12,669</b>
CAD / R	On	13/06/2016	Foreign Exchange Future			11.53800		11.56510			0.0000	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Future			11.76410		11.79210			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			757.83680	731.128	15.25	0.8384	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.87	Put			62.73680	63.128	15.25	0.1616	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.88	Call			749.57980	722.874	15.25	0.8348	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.88	Put			64.47980	64.874	15.25	0.1652	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.89	Call			741.36000	714.658	15.24	0.8312	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.89	Put			66.26000	66.658	15.24	0.1688	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Option	12.38	Call			290.78620	280.349	16.77	0.3425	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Option	12.38	Put			878.68620	896.249	16.77	0.6575	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Option	12.39	Call			288.18730	277.906	16.79	0.3400	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Option	12.39	Put			886.08730	903.806	16.79	0.6600	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Option	12.40	Call			285.61420	275.485	16.81	0.3376	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Option	12.40	Put			893.51420	911.385	16.81	0.6624	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			15.30860		15.56730			0.0000	0.00	0	6,429
CHF / R	On	19/09/2016	Foreign Exchange Future			15.68220		15.94850			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,429</b>
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,251.15050	1,057.209	18.96	0.7987	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			73.85050	138.610	18.96	0.2013	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,242.74970	1,049.505	18.96	0.7962	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			75.44970	140.905	18.96	0.2038	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,234.37310	1,041.826	18.96	0.7936	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			77.07310	143.225	18.96	0.2064	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			589.13660	551.443	22.14	0.3759	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,240.63660	1,469.243	22.14	0.6241	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			586.13490	548.866	22.16	0.3745	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,247.63490	1,476.666	22.16	0.6255	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			583.15280	546.307	22.17	0.3731	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,254.65280	1,484.107	22.17	0.6269	0.00	0	0
<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>6,429</b>
CNH / R	On	13/06/2016	Foreign Exchange Future			2.26610		2.28720			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/09/2016	Foreign Exchange Future			2.29710		2.31930			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			1,165.68440	1,006.947	18.92	0.6416	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			393.68440	445.947	18.92	0.3584	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,101.16560	945.258	18.88	0.6198	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			429.16560	484.258	18.88	0.3802	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,038.76000	885.778	18.83	0.5976	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			466.76000	524.778	18.83	0.4024	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			2,028.38670	2,163.467	20.08	0.6628	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			693.77710	609.439	20.14	0.3267	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			2,100.77710	2,238.439	20.14	0.6733	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			667.15500	585.349	20.20	0.3165	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			2,174.15500	2,314.349	20.20	0.6835	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			721.38670	634.467	20.08	0.3372	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			2.24490		2.28280			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.29790		2.33700			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	2.08	Call			2,157.45950	1,826.518	20.46	0.8299	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			129.45950	177.518	20.46	0.1701	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,072.96610	1,746.225	20.45	0.8151	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			144.96610	197.225	20.45	0.1849	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			1,989.86000	1,667.541	20.44	0.7996	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			161.86000	218.541	20.44	0.2004	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,096.79610	917.972	21.54	0.4186	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,626.79610	1,838.972	21.54	0.5814	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,059.72830	885.103	21.59	0.4075	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,689.72830	1,906.103	21.59	0.5925	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,023.76220	854.398	21.66	0.3968	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,753.76220	1,975.398	21.66	0.6032	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			1.90160		1.91760			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			1.93890		1.95510			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			1.97340		1.99030			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.00570		2.02340			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			125.90440	96.448	21.81	0.1200	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			2,149.90440	2,280.448	21.81	0.8800	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			116.40880	88.723	21.96	0.1114	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			2,240.40880	2,372.723	21.96	0.8886	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			107.65130	81.634	22.10	0.1034	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			2,331.65130	2,465.634	22.10	0.8966	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			494.54080	439.265	20.98	0.2824	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			2,143.54080	2,250.265	20.98	0.7176	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			475.06540	421.489	21.11	0.2726	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			2,224.06540	2,332.489	21.11	0.7274	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			456.45690	404.528	21.24	0.2630	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			2,305.45690	2,415.529	21.24	0.7370	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			846.44700	773.036	20.52	0.3680	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			2,143.44700	2,239.036	20.52	0.6320	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			821.03400	749.002	20.62	0.3586	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			2,218.03400	2,315.002	20.62	0.6414	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			796.47960	725.798	20.72	0.3494	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			2,293.47960	2,391.798	20.72	0.6506	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,118.45860	1,029.318	20.43	0.4075	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			2,284.45860	2,372.318	20.43	0.5925	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,090.34830	1,002.916	20.51	0.3990	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			2,356.34830	2,445.916	20.51	0.6010	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,063.03910	977.285	20.60	0.3907	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,429.03910	2,520.285	20.60	0.6093	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			0.14460		0.14540			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14420		0.14650			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14340		0.14620			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			0.06850		0.06950			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06280		0.06350			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05920		0.05990			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,085</b>
<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			10.15050		10.20410			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.30210		10.35820			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.44950		10.50850			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
<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			1,209.72940	1,156.352	18.06	0.9507	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			15.62940	15.852	18.06	0.0493	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,229.05870	1,175.656	18.16	0.9528	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			14.95870	15.157	18.16	0.0472	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,219.39040	1,166.000	18.11	0.9517	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			15.29040	15.500	18.11	0.0483	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,036.63710	989.662	17.25	0.7898	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			138.43710	147.562	17.25	0.2102	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,028.79530	981.938	17.24	0.7873	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			140.59530	149.838	17.24	0.2127	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,020.97920	974.238	17.23	0.7847	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			142.77920	152.138	17.23	0.2153	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			476.22990	447.999	17.88	0.4285	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			817.72990	848.499	17.88	0.5715	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			472.81770	444.734	17.89	0.4262	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			824.31770	855.234	17.89	0.5738	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			469.42840	441.492	17.91	0.4238	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			830.92840	861.992	17.91	0.5762	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			1.36060		1.36970			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.37430		1.38330			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.38780		1.39730			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.39700		1.40660			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			497.00000	406.000		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			397.00000	306.000		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			297.00000	206.000		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			367.00000	457.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			167.00000	257.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			267.00000	357.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			127.00000	222.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			227.00000	322.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			27.00000	122.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			134.00000	230.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			234.00000	330.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			334.00000	430.000		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			1.13080		1.13950			0.0000	1,667,930.00	1,475	10,596
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.13450		1.14320			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.13840		1.14700			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>1,667,930.00</b>	<b>1,475</b>	<b>10,596</b>
<b>Total QUANTO € / \$</b>												<b>1,667,930.00</b>	<b>1,475</b>	<b>10,596</b>
RAIN	On	13/06/2016	Foreign Exchange Future			26,019.26000		26,340.49000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			26,531.21000		26,861.95000			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			10.88760		11.02350			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.08690		11.22750			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			876.20260	754.626	16.10	0.8507	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			42.70260	57.026	16.10	0.1493	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			867.52440	746.298	16.10	0.8472	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			44.02440	58.698	16.10	0.1528	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			858.87900	738.009	16.10	0.8436	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			45.37900	60.409	16.10	0.1564	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			351.10690	296.935	17.43	0.3629	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			743.60690	830.035	17.43	0.6371	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			347.97230	294.270	17.45	0.3603	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			750.47230	837.370	17.45	0.6397	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			344.86390	291.627	17.47	0.3577	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			757.36390	844.726	17.47	0.6423	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</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 SGD / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 13/06/2016 Foreign Exchange Future			5.09640		5.14990			0.0000	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Future			5.06980		5.12150			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			409.83930	361.332	16.06	0.8584	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.76	Put			19.93930	24.932	16.06	0.1416	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.77	Call			401.03320	352.787	16.03	0.8515	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.77	Put			21.13320	26.387	16.03	0.1485	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.78	Call			392.28650	344.310	16.00	0.8444	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.78	Put			22.38650	27.910	16.00	0.1556	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Call			155.85430	134.627	15.66	0.3874	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Put			284.35430	314.827	15.66	0.6126	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Call			152.22440	131.358	15.68	0.3805	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Put			290.72440	321.558	15.68	0.6195	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Call			148.66280	128.153	15.69	0.3737	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Put			297.16280	328.353	15.69	0.6263	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			1.51310		1.46550			0.0000	0.00	0	0
ZMW / R On 19/09/2016 Foreign Exchange Future			1.44690		1.39220			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>847 802 031.82</b>	<b>54,400</b>	<b>1,099,701</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>1,827,654</b>
<b>Grand Total:</b>									<b>847,802,031.82</b>	<b>54,400</b>	<b>2,927,355</b>