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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/03/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/03/2016	Foreign Exchange Future	15.32100	15.27430			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future	15.26140	15.27430			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future	15.27200	15.28530			0.0000	1,374,480.00	90	140
\$ / R	On	31/03/2016	Foreign Exchange Future	15.27450	15.28970			0.0000	5,544,643.50	363	485
\$ / R	On	01/04/2016	Foreign Exchange Future	15.27570	15.29190			0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Future	15.27950	15.30170			0.0000	2,139,130.00	140	20
\$ / R	On	05/04/2016	Foreign Exchange Future	15.28310	15.30500			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future	15.28670	15.30830			0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future	15.29030	15.31150			0.0000	0.00	0	0
\$ / R	On	08/04/2016	Foreign Exchange Future	15.29390	15.34700			0.0000	1,376,451.00	90	90
\$ / R	On	11/04/2016	Foreign Exchange Future	15.30460	15.32460			0.0000	0.00	0	100
\$ / R	On	14/04/2016	Foreign Exchange Future	15.31540	15.33440			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future	15.31890	15.33770			0.0000	689,350.50	45	2,967
\$ / R	On	18/04/2016	Foreign Exchange Future	15.32970	15.34750			0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Future	15.33690	15.35400			0.0000	0.00	0	700
\$ / R	On	25/04/2016	Foreign Exchange Future	15.35480	15.37030			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future	15.35780	15.37330			0.0000	1,336,128.60	87	267
\$ / R	On	28/04/2016	Foreign Exchange Future	15.36380	15.37930			0.0000	15,363.80	1	107
\$ / R	On	29/04/2016	Foreign Exchange Future	15.36680	15.38230			0.0000	0.00	0	1,100
\$ / R	On	04/05/2016	Foreign Exchange Future	15.38170	15.39710			0.0000	5,583,557.10	363	733
\$ / R	On	10/05/2016	Foreign Exchange Future	15.39970	15.41500			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/05/2016	Foreign Exchange Future			15.40870		15.42400			0.0000	0.00	0	550
\$ / R	On	16/05/2016	Foreign Exchange Future			15.41770		15.43290			0.0000	0.00	0	100
\$ / R	On	17/05/2016	Foreign Exchange Future			15.42070		15.43590			0.0000	0.00	0	100
\$ / R	On	19/05/2016	Foreign Exchange Future			15.42670		15.44180			0.0000	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Future			15.42970		15.44480			0.0000	0.00	0	4,700
\$ / R	On	23/05/2016	Foreign Exchange Future			15.43870		15.45370			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			15.45070		15.46560			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.46280		15.47750			0.0000	355,644.40	23	1,361
\$ / R	On	06/06/2016	Foreign Exchange Future			15.48100		15.49540			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.48700		15.50140			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.49000		15.50430			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.50210		15.51630			0.0000	1,026,936,614.50	66,245	709,368
\$ / R	On	14/06/2016	Foreign Exchange Future			15.50520		15.51920			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			15.53540		15.54910			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.54750		15.56120			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			15.63250		15.64640			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.63550		15.64940			0.0000	32,990,905.00	2,110	2,110
\$ / R	On	11/08/2016	Foreign Exchange Future			15.68100		15.69510			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.69310		15.70720			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.69920		15.71330			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.72650		15.74070			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.75990		15.77410			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.76590		15.78020			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.76900		15.78330			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.78110		15.79540			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.78720		15.80150			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.79930		15.81370			0.0000	710,968.50	45	162,486
\$ / R	On	28/09/2016	Foreign Exchange Future			15.82680		15.84160			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.91420		15.92970			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.01720		16.03350			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.06720		16.08390			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.08280		16.09960			0.0000	5,789,808.00	360	40,424
\$ / R	On	13/03/2017	Foreign Exchange Future			16.35320		16.37170			0.0000	8,176,600.00	500	3,786
\$ / R	On	19/06/2017	Foreign Exchange Future			16.59400		16.61230			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			16.80870		16.82750			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,093,019,644.90</b>	<b>70,462</b>	<b>932,573</b>
\$ / R	On	22/03/2016	Foreign Exchange Option	15.47	Call			70.17940	0.000	25.25	0.0000	0.00	0	0
\$ / R	On	22/03/2016	Foreign Exchange Option	15.47	Put			265.87940	149.000	25.25	1.0000	0.00	0	0
\$ / R	On	22/03/2016	Foreign Exchange Option	15.83	Call			19.50280	0.000	25.25	0.0000	0.00	0	0
\$ / R	On	22/03/2016	Foreign Exchange Option	15.83	Put			575.20280	509.000	25.25	1.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	15.51	Call			76.76830	20.580	30.80	0.1601	0.00	0	5,000
\$ / R	On	23/03/2016	Foreign Exchange Option	15.51	Put			312.46830	269.180	30.80	0.8399	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,604.41720	1,591.404	53.52	1.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			0.11720	0.004	53.52	0.0000	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			363.67160	301.839	28.50	0.9031	0.00	0	19,744

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			59.37160	10.439	28.50	0.0969	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			48.92930	19.295	23.12	0.0868	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			723.62930	707.295	23.12	0.9132	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,485.30030	3,472.000	37.53	1.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.00030	0.000	37.53	0.0000	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,786.82000	1,772.405	31.29	0.9979	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			1.52000	0.405	31.29	0.0021	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			248.11140	193.279	21.60	0.5252	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			212.81140	171.279	21.60	0.4748	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			9.68070	5.063	28.11	0.0207	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			1,449.98070	1,460.563	28.11	0.9793	0.00	0	0
\$ / R	On	01/04/2016	Foreign Exchange Option	15.51	Call			174.92600	130.343	22.50	0.3482	0.00	0	0
\$ / R	On	01/04/2016	Foreign Exchange Option	15.51	Put			393.02600	364.643	22.50	0.6518	0.00	0	21,400
\$ / R	On	01/04/2016	Foreign Exchange Option	15.60	Call			146.82050	104.833	22.74	0.2948	0.00	0	21,400
\$ / R	On	01/04/2016	Foreign Exchange Option	15.60	Put			454.92050	429.133	22.74	0.7052	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	41.00	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			100,888.30000	100,910.500	41.00	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.35	Call			0.00000	223.515	21.36	0.4667	1,117,574.00	5,000	2,500
\$ / R	On	05/04/2016	Foreign Exchange Option	15.35	Put			0.00000	290.415	21.36	0.5333	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			108.62790	77.065	22.77	0.2054	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			673.62790	663.965	22.77	0.7946	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			14.00530	10.183	25.93	0.0339	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			1,499.00530	1,517.083	25.93	0.9661	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			85.42820	59.381	23.29	0.1598	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			817.12820	812.681	23.29	0.8402	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	15.38	Call			275.09600	233.672	21.57	0.4574	0.00	0	2,500
\$ / R	On	07/04/2016	Foreign Exchange Option	15.38	Put			343.59600	323.372	21.57	0.5426	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			63.95570	43.346	23.65	0.1190	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			982.45570	983.046	23.65	0.8810	0.00	0	0
\$ / R	On	08/04/2016	Foreign Exchange Option	15.34	Call			0.00000	261.286	21.52	0.4834	0.00	0	0
\$ / R	On	08/04/2016	Foreign Exchange Option	15.34	Put			0.00000	307.386	21.52	0.5166	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			123.91300	97.827	22.72	0.2161	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			779.31300	773.227	22.72	0.7839	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Call			293.93170	260.608	21.55	0.4370	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Put			429.53170	415.208	21.55	0.5630	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Call			126.79220	104.578	23.13	0.2093	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Put			889.09220	885.678	23.13	0.7907	0.00	0	15,000
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			171.00150	145.231	22.63	0.2737	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			723.30150	716.331	22.63	0.7263	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			340.43620	309.328	21.14	0.4707	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			412.93620	399.628	21.14	0.5293	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			33.22980	25.192	24.91	0.0581	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,775.72980	1,785.492	24.91	0.9419	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,393.38050	1,372.615	19.62	0.9614	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			15.88050	12.915	19.62	0.0386	0.00	0	17,896
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			66.95140	54.608	24.22	0.1109	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	20/04/2016	Foreign Exchange Option	16.71	Put		1,422.95140	1,427.708	24.22	0.8891	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call		74.41230	63.071	24.20	0.1172	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put		1,514.11230	1,518.271	24.20	0.8828	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call		305.81320	281.435	21.67	0.3987	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put		592.51320	583.635	21.67	0.6013	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call		147.17730	130.357	23.10	0.2153	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put		1,063.87730	1,062.557	23.10	0.7847	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call		90.69900	78.111	23.96	0.1392	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put		1,407.39900	1,410.311	23.96	0.8608	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call		3,573.83510	3,557.910	25.38	0.9997	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put		0.53510	0.109	25.38	0.0003	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call		1,884.00770	1,866.055	20.97	0.9782	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put		10.70770	8.255	20.97	0.0218	0.00	0	150
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call		279.68650	257.173	21.94	0.3640	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put		680.38650	673.373	21.94	0.6360	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call		173.98310	156.839	22.97	0.2419	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put		1,021.68310	1,020.039	22.97	0.7581	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call		119.48650	106.834	23.74	0.1664	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put		1,422.38650	1,425.134	23.74	0.8336	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call		1,224.76530	1,201.297	19.70	0.8604	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put		89.76530	81.597	19.70	0.1396	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call		446.59760	423.471	21.10	0.4786	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put		541.59760	533.771	21.10	0.5214	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call		305.20050	286.728	22.16	0.3470	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put		861.20050	858.029	22.16	0.6530	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call		315.66090	297.589	22.04	0.3508	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put		872.76090	869.889	22.04	0.6492	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call		136.46820	125.547	24.03	0.1691	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put		1,650.56820	1,654.847	24.03	0.8309	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call		426.68840	406.381	21.50	0.4356	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put		684.88840	679.681	21.50	0.5644	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call		519.11270	497.379	21.07	0.5016	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put		554.31270	547.679	21.07	0.4984	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call		587.82870	565.672	20.76	0.5408	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put		494.12870	486.972	20.76	0.4592	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call		211.28250	198.705	23.42	0.2324	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		1,445.68250	1,448.005	23.42	0.7676	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		3,668.46890	3,653.091	24.80	0.9955	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		2.86890	2.391	24.80	0.0045	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		2,002.09860	1,983.625	20.49	0.9444	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		36.49860	32.925	20.49	0.0556	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		333.74460	317.732	22.29	0.3422	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		998.14460	997.032	22.29	0.6578	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call		933.06350	910.145	19.95	0.7018	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put		275.56350	267.345	19.95	0.2982	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		3,300.98360	3,285.852	22.49	0.9912	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	06/06/2016	Foreign Exchange Option	12.20	Put			5.58360	4.852	22.49	0.0088	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			620.33380	600.955	20.80	0.5273	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			574.93380	569.955	20.80	0.4727	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,123.65900	1,102.329	19.78	0.7551	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			222.25900	215.328	19.78	0.2449	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			499.89030	482.212	21.43	0.4445	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			778.49030	775.212	21.43	0.5555	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,247.46710	2,230.489	20.39	0.9518	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			33.16710	30.489	20.39	0.0482	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,237.99520	2,220.985	20.37	0.9511	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			33.69520	30.985	20.37	0.0489	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,228.52980	2,211.487	20.36	0.9504	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			34.22980	31.487	20.36	0.0496	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,362.23130	3,347.394	22.14	0.9907	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			5.93130	5.294	22.14	0.0093	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,625.01150	2,609.166	20.63	0.9719	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			18.71150	17.066	20.63	0.0281	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,538.09260	2,522.037	20.53	0.9676	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			21.79260	19.937	20.53	0.0324	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,251.79960	2,234.903	20.19	0.9494	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			35.49960	32.803	20.19	0.0506	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,036.85260	2,019.168	19.94	0.9304	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			50.55260	47.068	19.94	0.0696	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,346.57440	2,329.982	20.31	0.9562	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			30.27440	27.882	20.31	0.0438	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,261.24430	2,244.379	20.21	0.9501	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			34.94430	32.279	20.21	0.0499	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,411.31070	1,390.988	19.59	0.8285	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			145.01070	138.888	19.59	0.1715	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,242.36240	2,225.434	20.18	0.9487	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			36.06240	33.334	20.18	0.0513	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,064.62260	2,047.048	19.97	0.9332	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			48.32260	44.948	19.97	0.0668	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			1,043.58400	1,022.569	19.79	0.7171	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			277.28400	270.469	19.79	0.2829	0.00	0	47,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call			1,616.07670	1,596.514	19.48	0.8736	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put			99.77670	94.414	19.48	0.1264	0.00	0	2,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,451.24580	1,431.058	19.57	0.8382	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			134.94580	128.958	19.57	0.1618	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			931.12140	910.344	20.05	0.6705	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			344.82140	338.244	20.05	0.3295	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,219.96680	1,199.132	19.69	0.7760	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			203.66680	197.032	19.69	0.2240	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			1,050.32970	1,029.317	19.79	0.7195	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			274.02970	267.217	19.79	0.2805	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			889.83470	869.212	20.14	0.6520	0.00	0	53,633

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	15.00	Put		373.53470	367.112	20.14	0.3480	0.00	0	16,340
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call		1,011.43660	990.464	19.86	0.7043	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put		295.13660	288.364	19.86	0.2957	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		979.98640	959.075	19.93	0.6913	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		313.68640	306.975	19.93	0.3087	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call		471.36720	454.956	21.63	0.4159	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put		885.06720	882.856	21.63	0.5841	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call		913.25960	892.544	20.09	0.6626	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put		356.95960	350.444	20.09	0.3374	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call		907.36070	886.668	20.10	0.6599	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put		361.06070	354.568	20.10	0.3401	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		418.48330	403.064	21.95	0.3786	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		1,002.18330	1,000.964	21.95	0.6214	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		753.50490	733.694	20.49	0.5858	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		487.20490	481.594	20.49	0.4142	0.00	0	1,900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call		481.33390	464.751	21.58	0.4228	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put		865.03390	862.651	21.58	0.5772	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		381.93180	367.286	22.19	0.3517	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		1,095.63180	1,095.186	22.19	0.6483	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call		448.86550	432.858	21.76	0.4002	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put		932.56550	930.758	21.76	0.5998	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call		433.41880	417.704	21.85	0.3893	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put		967.11880	965.604	21.85	0.6107	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call		316.40350	302.991	22.69	0.3007	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put		1,300.10350	1,300.891	22.69	0.6993	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call		398.39880	383.396	22.08	0.3639	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put		1,052.09880	1,051.296	22.08	0.6361	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call		390.08220	375.256	22.13	0.3577	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put		1,073.78220	1,073.156	22.13	0.6423	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		289.14370	276.268	22.94	0.2785	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		1,402.84370	1,404.168	22.94	0.7215	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call		373.94740	359.482	22.24	0.3457	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put		1,117.64740	1,117.382	22.24	0.6543	0.00	0	15,300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call		353.59050	339.524	22.39	0.3301	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put		1,177.29050	1,177.424	22.39	0.6699	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call		236.76730	225.083	23.49	0.2341	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put		1,640.46730	1,642.983	23.49	0.7659	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		309.88620	296.598	22.75	0.2954	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,323.58620	1,324.498	22.75	0.7046	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call		305.61960	292.413	22.79	0.2920	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put		1,339.31960	1,340.313	22.79	0.7080	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		224.15190	212.791	23.64	0.2231	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put		1,707.85190	1,710.691	23.64	0.7769	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call		285.16860	272.375	22.98	0.2752	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put		1,418.86860	1,420.275	22.98	0.7248	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		255.35560	243.220	23.28	0.2501	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,549.05560	1,551.120	23.28	0.7499	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			210.59150	199.609	23.80	0.2111	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,784.29150	1,787.509	23.80	0.7889	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			235.15050	223.507	23.51	0.2327	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,648.85050	1,651.407	23.51	0.7673	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			231.94970	220.387	23.54	0.2299	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,665.64970	1,668.287	23.54	0.7701	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			106.68990	99.493	25.42	0.1144	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,660.38990	2,667.393	25.42	0.8856	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			216.63320	205.473	23.73	0.2164	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			1,750.33320	1,753.373	23.73	0.7836	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			215.10620	203.991	23.75	0.2151	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,758.80620	1,761.891	23.75	0.7849	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			75.02660	69.382	26.30	0.0823	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			3,158.72660	3,167.282	26.30	0.9177	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			129.15080	120.991	24.96	0.1363	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,402.85080	2,408.891	24.96	0.8637	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			111.87530	104.447	25.31	0.1195	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,595.57530	2,602.347	25.31	0.8805	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			62.60190	57.175	27.36	0.0676	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			3,546.30190	3,555.075	27.36	0.9324	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			101.08190	94.143	25.56	0.1088	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			2,734.78190	2,742.043	25.56	0.8912	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			99.73100	92.854	25.59	0.1074	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,753.43100	2,760.754	25.59	0.8926	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			426.35310	411.004	21.93	0.3824	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			997.15310	995.804	21.93	0.6176	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			851.86500	833.367	20.41	0.6109	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			472.76500	467.967	20.41	0.3891	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			331.17960	318.836	22.88	0.2968	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,422.07960	1,423.436	22.88	0.7032	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			349.78000	337.703	22.76	0.3062	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,408.58000	1,410.203	22.76	0.6938	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			269.88300	259.129	23.53	0.2448	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,748.68300	1,751.629	23.53	0.7552	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,766.66140	3,752.444	22.61	0.9921	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			5.46140	4.944	22.61	0.0079	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,119.89170	2,103.236	19.66	0.9247	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			58.69170	55.736	19.66	0.0753	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			460.34890	450.819	22.48	0.3488	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,413.94890	1,418.319	22.48	0.6512	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			197.95860	191.752	24.91	0.1680	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,741.55860	2,749.252	24.91	0.8320	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,225.55260	2,209.573	19.11	0.9129	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			76.15260	74.073	19.11	0.0871	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			352.22240	343.813	23.40	0.2768	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,832.82240	1,838.314	23.40	0.7232	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			296.85810	289.150	23.87	0.2390	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,097.45810	2,103.650	23.87	0.7610	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,857.25900	3,842.840	21.27	0.9895	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			7.85900	7.340	21.27	0.0105	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			898.03080	886.635	20.71	0.5574	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			722.93080	725.635	20.71	0.4426	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,028.21480	3,013.362	19.93	0.9606	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			33.11480	32.362	19.93	0.0394	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			531.11530	523.292	22.33	0.3702	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,433.91530	1,440.192	22.33	0.6298	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			788.77200	778.861	21.17	0.5005	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			915.47200	919.661	21.17	0.4995	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			371.77430	365.749	23.59	0.2724	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			2,048.47430	2,056.549	23.59	0.7276	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			312.13640	307.184	24.26	0.2283	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,501.43640	2,510.684	24.26	0.7717	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,951.48100	3,937.556	20.60	0.9859	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			10.78100	11.056	20.60	0.0141	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,331.40700	2,319.185	18.78	0.9034	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			90.70700	92.685	18.78	0.0966	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			347.05830	341.916	23.96	0.2502	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,306.35830	2,315.416	23.96	0.7498	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			371.11150	366.550	23.87	0.2579	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,337.01150	2,346.650	23.87	0.7421	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			361.40650	356.882	23.95	0.2521	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,387.30650	2,396.982	23.95	0.7479	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,370.68410	2,359.035	18.68	0.9005	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			96.58410	99.135	18.68	0.0995	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,202.61290	2,190.762	18.89	0.8764	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			128.51290	130.862	18.89	0.1236	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			457.92740	453.159	23.28	0.3068	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,977.72740	1,987.259	23.28	0.6932	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,145.31560	2,133.471	18.99	0.8651	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			145.11560	147.571	18.99	0.1349	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,382.27550	2,370.790	18.70	0.8993	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			98.97550	101.790	18.70	0.1007	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			370.66700	366.300	23.95	0.2555	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,387.36700	2,397.300	23.95	0.7445	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			261.10020	257.407	25.08	0.1858	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,175.70020	3,186.307	25.08	0.8142	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,332.30730	1,321.926	19.86	0.6780	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			486.90730	490.826	19.86	0.3220	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,587.23190	2,575.625	18.50	0.9194	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			75.73190	78.426	18.50	0.0806	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,578.41750	2,566.816	18.51	0.9184	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			76.91750	79.616	18.51	0.0816	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,569.61680	2,558.020	18.52	0.9174	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			78.11680	80.820	18.52	0.0826	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,649.45920	1,637.890	19.57	0.7554	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			335.75920	338.589	19.57	0.2446	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			732.97970	727.011	21.76	0.4400	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,279.27970	1,287.711	21.76	0.5600	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,583.40060	2,571.700	18.47	0.9168	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			79.70060	82.400	18.47	0.0832	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			2,252.34210	2,240.639	18.87	0.8727	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			138.64210	141.339	18.87	0.1273	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			591.28210	586.386	22.51	0.3704	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,637.58210	1,647.086	22.51	0.6296	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,514.64710	1,503.723	19.69	0.7222	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			400.94710	404.423	19.69	0.2778	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			762.40710	756.199	21.63	0.4536	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,218.70710	1,226.899	21.63	0.5464	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			211.98160	208.705	26.58	0.1482	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,948.28160	3,959.405	26.58	0.8518	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			686.52460	680.943	21.98	0.4180	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,382.82460	1,391.643	21.98	0.5820	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			643.50400	638.254	22.20	0.3970	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,489.80400	1,498.954	22.20	0.6030	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,592.18580	2,580.479	18.45	0.9177	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			78.48580	81.179	18.45	0.0823	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			452.95730	448.937	23.47	0.2960	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,139.25730	2,149.637	23.47	0.7040	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			416.18120	412.245	23.73	0.2755	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,302.48120	2,312.945	23.73	0.7245	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,645.17880	2,633.432	18.39	0.9235	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			71.47880	74.132	18.39	0.0765	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,600.98480	2,589.271	18.44	0.9187	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			77.28480	79.971	18.44	0.0813	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			356.08490	352.478	24.38	0.2352	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,764.48490	2,775.678	24.38	0.7648	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			334.40010	330.839	24.59	0.2226	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,902.80010	2,914.039	24.59	0.7774	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,057.62370	4,042.821	20.16	0.9818	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			16.02370	16.021	20.16	0.0182	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,454.12800	2,442.134	18.70	0.8937	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			112.52800	115.334	18.70	0.1063	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,559.51930	2,547.514	18.65	0.8875	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			129.81930	133.314	18.65	0.1125	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			359.54760	356.001	24.80	0.2220	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,199.84760	3,211.801	24.80	0.7780	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			349.73930	346.241	24.90	0.2166	0.00	0	150

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,270.03930	3,282.041	24.90	0.7834	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		4,149.30860	4,133.348	19.66	0.9796	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		19.60860	19.148	19.66	0.0204	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		4,256.41130	4,240.186	19.20	0.9772	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		22.91130	22.986	19.20	0.0228	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		2,680.66230	2,668.949	18.56	0.8825	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		147.16230	151.749	18.56	0.1175	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		368.43620	366.282	25.43	0.2110	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		3,734.93620	3,749.082	25.43	0.7890	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		3,498.18870	3,484.732	18.10	0.9482	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		54.28870	57.532	18.10	0.0518	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		3,488.68690	3,475.290	18.09	0.9477	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		54.78690	58.090	18.09	0.0523	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		3,479.18910	3,465.853	18.08	0.9472	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		55.28910	58.653	18.08	0.0528	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		2,920.86600	2,910.020	18.24	0.9006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		121.26600	127.220	18.24	0.0994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		2,912.46900	2,901.635	18.25	0.8997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		122.86900	128.835	18.25	0.1003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		2,879.03310	2,868.236	18.31	0.8957	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		10,867.95590	10,884.158	27.65	0.9794	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		4,323.25600	4,307.150	18.83	0.9765	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		23.65600	24.350	18.83	0.0235	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		2,988.55530	2,977.611	18.14	0.9083	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		108.95530	114.811	18.14	0.0917	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		5,462.55910	5,475.770	27.65	0.8549	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		2,929.27530	2,918.420	18.23	0.9016	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		119.67530	125.620	18.23	0.0984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		135.92890	133.746	27.65	0.0836	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		7,046.32890	7,060.946	27.65	0.9164	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		27.55590	26.958	27.65	0.0206	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		5,104.76510	5,117.562	27.65	0.8360	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		293.26560	289.369	27.65	0.1591	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		5,193.66560	5,206.569	27.65	0.8409	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		268.12600	264.477	27.65	0.1478	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		5,408.52600	5,421.677	27.65	0.8522	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		262.15910	258.570	27.65	0.1451	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		4,561.92730	4,574.364	27.19	0.8091	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		357.74060	353.373	27.30	0.1887	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		4,618.14060	4,630.573	27.30	0.8113	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		315.84810	311.737	27.65	0.1690	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		5,016.24810	5,028.937	27.65	0.8310	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		304.36510	300.362	27.65	0.1640	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		4,235.82410	4,248.306	26.55	0.7955	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		376.17060	371.835	26.79	0.1992	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		4,356.57060	4,369.035	26.79	0.8008	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		370.70160	366.358	26.93	0.1961	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		4,431.10160	4,443.558	26.93	0.8039	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		361.52730	357.164	27.19	0.1909	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		4,004.98670	4,017.493	26.08	0.7848	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		400.60430	396.304	26.18	0.2130	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		4,051.00430	4,063.504	26.18	0.7870	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		395.92530	391.622	26.29	0.2104	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		4,106.32530	4,118.822	26.29	0.7896	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		385.42410	381.106	26.55	0.2045	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		3,369.86660	3,382.429	24.79	0.7491	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		453.99860	449.748	25.07	0.2425	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		3,504.39860	3,516.948	25.07	0.7575	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		444.19310	439.938	25.25	0.2371	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		3,594.59310	3,607.138	25.25	0.7629	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		404.58670	400.293	26.08	0.2152	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		2,899.38530	2,911.796	24.07	0.7112	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		483.00540	478.754	24.63	0.2577	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		3,273.40540	3,285.954	24.63	0.7423	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		471.60440	467.364	24.76	0.2520	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		3,352.00440	3,364.564	24.76	0.7480	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		469.46660	465.229	24.79	0.2509	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		2,282.85480	2,294.950	23.11	0.6471	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		617.41830	612.886	23.58	0.3199	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		2,577.81830	2,590.086	23.58	0.6801	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		555.54520	551.144	24.02	0.2918	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		2,865.94520	2,878.344	24.02	0.7082	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		548.98530	544.596	24.07	0.2888	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put		1,699.36250	1,710.451	22.11	0.5665	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call		874.58450	868.965	22.17	0.4279	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put		1,734.98450	1,746.165	22.17	0.5721	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		732.96360	728.161	22.89	0.3701	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		2,143.36360	2,155.361	22.89	0.6299	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call		692.45480	687.751	23.11	0.3529	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		1,545.94420	1,556.609	21.82	0.5409	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		933.76090	927.764	21.91	0.4508	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		1,594.16090	1,604.964	21.91	0.5492	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		912.54120	906.679	22.00	0.4427	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		1,642.94120	1,653.879	22.00	0.5573	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call		888.96250	883.251	22.11	0.4335	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,353.74810	1,363.720	21.46	0.5051	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		1,028.64250	1,022.000	21.54	0.4861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		1,399.04250	1,409.200	21.54	0.5139	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		1,007.96870	1,001.477	21.61	0.4786	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		1,438.36870	1,448.677	21.61	0.5214	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		955.54420	949.409	21.82	0.4591	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		992.25080	1,000.774	20.73	0.4252	0.00	0	10,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		1,206.84010	1,199.008	20.97	0.5474	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		1,107.24010	1,116.208	20.97	0.4526	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		1,127.43990	1,120.083	21.22	0.5207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		1,227.83990	1,237.283	21.22	0.4793	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		1,053.34810	1,046.520	21.46	0.4949	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		780.57660	788.165	20.24	0.3686	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		1,430.72720	1,421.759	20.37	0.6171	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		831.12720	838.959	20.37	0.3829	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call		1,397.06420	1,388.262	20.45	0.6071	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put		867.46420	875.462	20.45	0.3929	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		1,291.85080	1,283.574	20.73	0.5748	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		594.92770	601.519	19.76	0.3107	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		1,583.99150	1,574.288	20.00	0.6603	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		684.39150	691.488	20.00	0.3397	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		1,578.64210	1,568.966	20.01	0.6589	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		689.04210	696.166	20.01	0.3411	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		1,480.17660	1,470.965	20.24	0.6314	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		519.35510	525.550	19.67	0.2828	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		1,749.74370	1,739.360	19.72	0.7019	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		560.14370	566.561	19.72	0.2981	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		1,706.68860	1,696.440	19.75	0.6921	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		587.08860	593.640	19.75	0.3079	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		1,694.52770	1,684.319	19.76	0.6893	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		417.69210	423.283	19.53	0.2423	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		1,929.63300	1,918.689	19.59	0.7404	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		460.03300	465.889	19.59	0.2596	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		1,883.51400	1,872.710	19.62	0.7309	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		483.91400	489.910	19.62	0.2691	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		1,818.95510	1,808.350	19.67	0.7172	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		129.43310	135.436	18.31	0.1043	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		2,755.80410	2,745.080	18.50	0.8802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		156.20410	162.280	18.50	0.1198	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		2,597.00980	2,586.218	18.75	0.8580	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		197.40980	203.418	18.75	0.1420	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		2,017.29210	2,006.083	19.53	0.7577	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		1,625.71210	1,617.749	20.41	0.6142	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		994.01210	1,004.549	20.41	0.3858	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		787.28780	782.368	23.61	0.3460	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		2,845.58780	2,859.168	23.61	0.6540	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,816.17230	1,807.407	20.02	0.6612	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		804.47230	814.207	20.02	0.3388	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		1,644.13940	1,636.170	20.36	0.6192	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		972.43940	982.970	20.36	0.3808	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		627.44210	622.671	24.71	0.2831	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		3,635.74210	3,649.471	24.71	0.7169	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		1,225.49040	1,218.304	21.63	0.4978	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,603.79040	1,615.104	21.63	0.5022	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,143.23860	1,136.572	21.91	0.4717	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,771.53860	1,783.372	21.91	0.5283	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			437.14000	431.904	27.63	0.1969	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,485.44000	5,498.704	27.63	0.8031	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call			785.33340	780.411	23.63	0.3453	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put			2,853.63340	2,867.211	23.63	0.6547	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			685.49860	680.676	24.27	0.3065	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,313.79860	3,327.476	24.27	0.6935	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			1,888.12370	1,878.840	19.92	0.6773	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			746.42370	755.641	19.92	0.3227	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,827.08450	1,818.239	20.01	0.6637	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			795.38450	805.039	20.01	0.3363	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,821.61840	1,812.816	20.01	0.6624	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			799.91840	809.616	20.01	0.3376	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,067.38290	2,057.312	20.46	0.6581	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			975.08290	983.312	20.46	0.3419	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,062.21580	2,052.178	20.47	0.6571	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			979.91580	988.178	20.47	0.3429	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,072.56240	2,062.465	20.45	0.6592	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			970.26240	978.465	20.45	0.3408	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,598.36820	1,586.900	22.33	0.5064	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,140.86820	2,148.200	22.33	0.4936	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,595.03660	1,583.581	22.33	0.5056	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,147.53660	2,154.881	22.33	0.4944	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,591.72150	1,580.270	22.34	0.5048	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,154.22150	2,161.570	22.34	0.4952	0.00	0	0
<b>Total \$ / R Option</b>												<b>1,117,574.00</b>	<b>5,000</b>	<b>1,674,520</b>
<b>Total \$ / R</b>												<b>1,094,137,218.90</b>	<b>75,462</b>	<b>2,607,093</b>
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.50210		15.51630			0.0000	1,472,699.50	95	1,006
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.79930		15.81370			0.0000	78,996.50	5	149
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.08280		16.09960			0.0000	80,414.00	5	6
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.35320		16.37170			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>1,632,110.00</b>	<b>105</b>	<b>1,161</b>
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			212,041.48600	210,305.322	20.04	0.9384	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			4,411.48600	4,095.322	20.04	0.0616	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			211,109.33520	209,369.672	20.03	0.9376	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			4,479.33520	4,159.672	20.03	0.0624	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			210,178.07720	208,434.891	20.01	0.9367	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			4,548.07720	4,224.891	20.01	0.0633	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			50,888.40050	51,337.420	19.86	0.3278	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			132,658.99320	131,671.857	19.87	0.6704	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			51,288.99320	51,741.857	19.87	0.3296	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Call			132,092.44470	131,108.077	19.88	0.6686	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Put			51,722.44470	52,178.077	19.88	0.3314	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Call			133,258.40050	132,267.420	19.86	0.6722	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Call			170,462.68390	169,447.594	19.84	0.6902	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Put			59,502.68390	60,167.594	19.84	0.3098	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Call			169,865.84440	168,855.144	19.84	0.6888	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Put			59,905.84440	60,575.144	19.84	0.3112	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			169,270.60660	168,264.302	19.85	0.6874	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			60,310.60660	60,984.302	19.85	0.3126	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Put			177,153.85690	178,337.169	21.91	0.5283	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Call			114,008.00380	113,343.411	21.93	0.4707	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.01	Put			177,838.00380	179,023.411	21.93	0.5293	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Call			114,640.08120	113,971.297	21.90	0.4727	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		16.99	Put			176,470.08120	177,651.297	21.90	0.5273	0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option		17.00	Call			114,323.85690	113,657.169	21.91	0.4717	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>1,632,110.00</b>	<b>105</b>	<b>1,161</b>
£ / R	On	22/03/2016	Foreign Exchange Future			21.78280		22.27150		0.0000		130,696.80	6	0
£ / R	On	15/04/2016	Foreign Exchange Future			21.79750		22.23180		0.0000		0.00	0	121
£ / R	On	28/04/2016	Foreign Exchange Future			21.86250		22.29270		0.0000		0.00	0	157
£ / R	On	13/06/2016	Foreign Exchange Future			22.06210		22.49360		0.0000		35,917,098.80	1,628	54,839
£ / R	On	08/09/2016	Foreign Exchange Future			22.45120		22.88920		0.0000		0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.50080		22.93960		0.0000		0.00	0	1,417
£ / R	On	19/12/2016	Foreign Exchange Future			22.92530		23.37280		0.0000		0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Future			23.33690		23.79160		0.0000		0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Future			23.50840		23.96340		0.0000		0.00	0	73
£ / R	On	19/06/2017	Foreign Exchange Future			23.71040		24.16710		0.0000		0.00	0	0
<b>Total £ / R Future</b>												<b>36,047,795.60</b>	<b>1,634</b>	<b>56,607</b>
£ / R	On	22/03/2016	Foreign Exchange Option	22.27	Call			0.00000	0.000	21.95	0.0000	0.00	0	0
£ / R	On	22/03/2016	Foreign Exchange Option	22.27	Put			0.00000	487.200	21.95	1.0000	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			52.38230	16.848	22.16	0.0350	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			2,020.58230	2,419.348	22.16	0.9650	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Call			718.31390	475.721	20.09	0.4624	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Put			465.61390	653.221	20.09	0.5376	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,174.31270	1,806.461	19.32	0.8019	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			170.71270	234.361	19.32	0.1981	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,166.06080	1,798.751	19.32	0.8004	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			172.46080	236.651	19.32	0.1996	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,157.82510	1,791.055	19.32	0.7989	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			174.22510	238.955	19.32	0.2011	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			330.07020	236.882	22.08	0.1935	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			2,136.47020	2,474.782	22.08	0.8065	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			86.47100	54.388	23.21	0.0547	0.00	0	2,600

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put		4,092.87100	4,492.288	23.21	0.9453	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		3,432.02900	3,785.888	23.15	0.7919	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		963.62320	1,160.948	20.71	0.4466	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call		1,597.49000	1,357.546	20.71	0.5522	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put		968.29000	1,166.346	20.71	0.4478	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call		1,592.16370	1,352.957	20.72	0.5509	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		972.96370	1,171.757	20.72	0.4491	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		471.22900	387.088	23.15	0.2081	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		2,236.21450	1,929.649	20.25	0.6858	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put		547.01450	678.449	20.25	0.3142	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call		1,602.82320	1,362.148	20.71	0.5534	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call		1,317.45300	1,117.211	21.18	0.4711	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put		1,377.85300	1,616.411	21.18	0.5289	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call		1,313.22000	1,113.497	21.18	0.4699	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put		1,383.62000	1,622.697	21.18	0.5301	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call		1,321.69780	1,120.942	21.17	0.4722	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put		1,372.09780	1,610.142	21.17	0.5278	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		1,492.84020	1,712.929	21.15	0.4717	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		4,279.76990	4,630.048	23.60	0.7550	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call		2,035.24800	1,790.944	20.92	0.5644	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put		1,292.44800	1,495.644	20.92	0.4356	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call		2,030.33450	1,786.475	20.93	0.5634	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put		1,297.53450	1,501.175	20.93	0.4366	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		1,855.64020	1,628.229	21.15	0.5283	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call		2,025.43150	1,782.024	20.94	0.5625	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put		1,302.63150	1,506.724	20.94	0.4375	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		5,115.93700	4,692.493	20.18	0.9109	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		153.13700	177.193	20.18	0.0891	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		712.56990	615.348	23.60	0.2450	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call		2,008.60760	1,789.862	21.49	0.5093	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put		1,967.00760	2,202.962	21.49	0.4907	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call		2,004.55860	1,786.139	21.50	0.5086	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put		1,972.95860	2,209.239	21.50	0.4914	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call		2,012.65530	1,793.593	21.48	0.5101	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put		1,961.05530	2,196.693	21.48	0.4899	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call		2,121.00110	1,902.717	21.56	0.5098	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put		2,137.60110	2,374.317	21.56	0.4902	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call		137.10000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put		0.00000	319.600		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call		127.10000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put		0.00000	329.600		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call		147.10000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put		0.00000	309.600		1.0000	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>30,777</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>36,047,795.60</b>	<b>1,634</b>	<b>87,384</b>
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13909		0.13965			0.0000	20,862.75	150	5,827
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14224		0.14281			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14535		0.14597			0.0000	0.00	0	4,521
<b>Total ¥ / R Future</b>												<b>20,862.75</b>	<b>150</b>	<b>11,496</b>
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			14.07350	13.090	16.76	0.0296	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,085.30950	1,031.330	16.97	0.8093	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			120.70950	122.830	16.97	0.1907	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,965.87460	2,909.537	18.05	0.9972	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			1.27460	1.037	18.05	0.0028	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,978.67350	1,921.590	16.76	0.9704	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,293.61540	3,235.957	17.84	0.9825	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			12.71540	11.757	17.84	0.0175	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,339.53850	2,281.495	17.19	0.9286	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			58.63850	57.294	17.19	0.0714	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,501.28220	1,447.041	17.35	0.7874	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			220.38220	222.841	17.35	0.2126	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00920	0.007	27.49	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,403.40920	26,465.007	27.49	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00580	0.005	27.49	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,403.40580	27,465.005	27.49	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00360	0.003	27.49	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,403.40360	28,465.003	27.49	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>20,862.75</b>	<b>150</b>	<b>11,496</b>
€ / R	On	22/03/2016	Foreign Exchange Future			17.19870		17.25720			0.0000	5,039,219.10	293	0
€ / R	On	24/03/2016	Foreign Exchange Future			17.14060		17.25720			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.21300		17.33740			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.26530		17.38500			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			17.27310		17.39290			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			17.27690		17.39680			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.37790		17.49880			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.38570		17.50640			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.45260		17.57240			0.0000	52,357.80	3	84,601
€ / R	On	19/09/2016	Foreign Exchange Future			17.84820		17.96900			0.0000	6,246,870.00	350	6,028
€ / R	On	19/12/2016	Foreign Exchange Future			18.23500		18.35900			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			18.61090		18.73740			0.0000	1,861,090.00	100	1,350
<b>Total € / R Future</b>												<b>13,199,536.90</b>	<b>746</b>	<b>103,457</b>
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			5.92280	0.000	29.68	0.0000	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			1,168.72280	1,221.300	29.68	1.0000	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			10.83170	1.653	41.18	0.0095	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	24/03/2016	Foreign Exchange Option	18.42	Put			1,173.63170	1,281.053	41.18	0.9905	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			104.24180	72.130	24.73	0.1345	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,266.84180	1,359.130	24.73	0.8655	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			152.61770	118.893	24.28	0.1758	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,337.61770	1,423.593	24.28	0.8242	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			622.19750	534.852	22.02	0.5479	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			399.29750	431.752	22.02	0.4521	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			169.27040	133.878	24.18	0.1877	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,342.47040	1,426.978	24.18	0.8123	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			280.11530	237.343	23.44	0.2460	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,461.31530	1,539.443	23.44	0.7540	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,464.62380	1,542.125	23.44	0.7487	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			291.02380	247.825	23.44	0.2513	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,381.29380	2,262.439	21.13	0.9166	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			68.89380	69.839	21.13	0.0834	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			457.71750	485.972	21.03	0.3774	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			645.89410	577.189	21.89	0.4478	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			863.49410	914.589	21.89	0.5522	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			177.75320	151.466	24.65	0.1501	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			18.12400	17.713	22.52	0.0242	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,399.70990	2,280.793	21.16	0.9183	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			67.30990	68.193	21.16	0.0817	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,390.49790	2,271.612	21.15	0.9175	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			318.66400	337.657	20.68	0.2950	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			1,030.11750	938.572	21.03	0.6226	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,765.59140	1,653.809	20.59	0.8314	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			153.19140	161.209	20.59	0.1686	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			1,261.06400	1,160.256	20.68	0.7050	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			68.09790	69.012	21.15	0.0825	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,455.35320	2,548.866	24.65	0.8499	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,390.52400	3,270.313	22.52	0.9758	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			95.82600	113.530	20.02	0.0914	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,115.98100	3,012.982	20.03	0.9077	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			96.98100	114.782	20.03	0.0923	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,107.14640	3,004.245	20.03	0.9069	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			98.14640	116.045	20.03	0.0931	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,124.82600	3,021.730	20.02	0.9086	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			473.72040	501.448	20.21	0.2435	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,098.96940	2,011.595	20.38	0.6985	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,042.88620	1,956.947	20.41	0.6877	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			673.88620	711.947	20.41	0.3123	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			677.72280	715.947	20.42	0.3135	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,030.56720	1,944.955	20.42	0.6853	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			681.56720	719.955	20.42	0.3147	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,432.72040	2,336.448	20.21	0.7565	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			664.58780	630.713	23.82	0.2956	0.00	0	2,912

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,105.58780	3,195.713	23.82	0.7044	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			496.19980	470.193	24.92	0.2286	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,037.19980	4,135.193	24.92	0.7714	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,036.72280	1,950.947	20.42	0.6865	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			639.96940	676.595	20.38	0.3015	0.00	0	2,961
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,546.53650	1,607.980	21.38	0.4659	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,589.96240	1,524.999	21.39	0.5331	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,552.56240	1,614.099	21.39	0.4669	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,585.99130	1,521.128	21.40	0.5321	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,558.59130	1,620.228	21.40	0.4679	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,593.93650	1,528.880	21.38	0.5341	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>38,310</b>
<b>Total € / R</b>												<b>13,199,536.90</b>	<b>746</b>	<b>141,767</b>
AUS / R	On	13/06/2016	Foreign Exchange Future			11.77450		11.77670			0.0000	5,063,035.00	430	10,161
AUS / R	On	19/09/2016	Foreign Exchange Future			11.94960		11.95230			0.0000	2,987,400.00	250	855
AUS / R	On	19/12/2016	Foreign Exchange Future			12.11970		12.12490			0.0000	0.00	0	130
AUS / R	On	13/03/2017	Foreign Exchange Future			12.28540		12.29190			0.0000	0.00	0	3,996
<b>Total AUS / R Future</b>												<b>8,050,435.00</b>	<b>680</b>	<b>15,142</b>
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			13.81160	12.150	17.78	0.0304	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,700.76400	1,696.878	17.75	0.9690	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			14.06400	12.378	17.75	0.0310	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,691.02130	1,687.110	17.71	0.9685	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			14.32130	12.610	17.71	0.0315	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,710.51160	1,706.650	17.78	0.9696	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			63.08330	64.513	17.46	0.0900	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,823.40190	1,822.122	17.48	0.9124	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			61.10190	62.522	17.48	0.0876	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,814.38680	1,813.111	17.47	0.9112	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			62.08680	63.511	17.47	0.0888	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,805.38330	1,804.113	17.46	0.9100	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,624.84710	1,625.935	17.25	0.8222	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			179.94710	186.235	17.25	0.1778	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,641.19730	1,642.215	17.27	0.8252	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			176.29730	182.515	17.27	0.1748	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,633.01470	1,634.069	17.26	0.8237	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			178.11470	184.369	17.26	0.1763	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			972.88790	982.669	16.86	0.5985	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			630.98790	647.269	16.86	0.4015	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			967.85810	977.668	16.86	0.5966	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			635.95810	652.268	16.86	0.4034	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			977.93890	987.696	16.85	0.6005	0.00	0	0
AUS / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			626.03890	642.296	16.85	0.3995	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>8,050,435.00</b>	<b>680</b>	<b>15,142</b>
CAD / R	On	13/06/2016	Foreign Exchange Future			11.88230		11.96240			0.0000	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Future			12.11330		12.19540			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			1,145.07590	1,071.935	16.68	0.8768	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.87	Put			52.67590	59.635	16.68	0.1232	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,136.32220	1,063.329	16.68	0.8745	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.88	Put			53.92220	61.029	16.68	0.1255	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,127.59190	1,054.749	16.68	0.8721	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.89	Put			55.19190	62.449	16.68	0.1279	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Option	12.38	Call			518.00910	488.006	17.80	0.4558	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Option	12.38	Put			702.60910	754.706	17.80	0.5442	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Option	12.39	Call			514.30200	484.500	17.82	0.4533	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Option	12.39	Put			708.90200	761.200	17.82	0.5467	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Option	12.40	Call			510.62010	481.015	17.84	0.4509	0.00	0	0
CAD / R	On	19/09/2016	Foreign Exchange Option	12.40	Put			715.22010	767.715	17.84	0.5491	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	13/06/2016	Foreign Exchange Future			16.03150		16.08710			0.0000	0.00	0	6,532
CHF / R	On	19/09/2016	Foreign Exchange Future			16.42020		16.47400			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,532</b>
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,801.92850	1,743.550	20.58	0.8749	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			104.82850	102.050	20.58	0.1251	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,792.99550	1,734.612	20.55	0.8737	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			105.89550	103.112	20.55	0.1263	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,784.07250	1,725.686	20.53	0.8725	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			106.97250	104.186	20.53	0.1275	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			938.58200	912.718	21.58	0.5017	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,064.58200	1,092.518	21.58	0.4983	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			934.65270	908.876	21.59	0.5002	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,070.65270	1,098.676	21.59	0.4998	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			930.73450	905.044	21.61	0.4986	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,076.73450	1,104.844	21.61	0.5014	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>6,532</b>
CNH / R	On	13/06/2016	Foreign Exchange Future			2.38010		2.39170			0.0000	0.00	0	22,550

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/09/2016	Foreign Exchange Future			2.41230		2.42580			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>22,550</b>
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,116.66090	2,022.077	21.45	0.7811	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			299.66090	321.077	21.45	0.2189	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,038.96720	1,946.070	21.40	0.7683	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			321.96720	345.070	21.40	0.2317	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,962.53310	1,871.397	21.35	0.7551	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			345.53310	370.397	21.35	0.2449	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,562.99390	1,645.465	21.24	0.5115	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1,279.81700	1,228.212	21.27	0.4777	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,621.81700	1,705.212	21.27	0.5223	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1,239.71570	1,189.013	21.30	0.4671	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,681.71570	1,766.013	21.30	0.5329	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1,320.99390	1,268.465	21.24	0.4885	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>22,550</b>
DKK / R	On	13/06/2016	Foreign Exchange Future			2.34660		2.36260			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.40160		2.41720			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			2,955.95020	2,802.460	21.65	0.8887	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			129.95020	136.460	21.65	0.1113	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,865.28460	2,712.516	21.49	0.8813	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			139.28460	146.516	21.49	0.1187	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,775.25180	2,623.266	21.32	0.8734	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			149.25180	157.266	21.32	0.1266	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,660.40390	1,557.888	22.30	0.5435	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,388.40390	1,441.888	22.30	0.4565	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,614.35920	1,513.386	22.34	0.5330	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,442.35920	1,497.386	22.34	0.4670	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,569.80870	1,470.374	22.39	0.5226	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,497.80870	1,554.374	22.39	0.4774	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			2.00060		2.00230			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.03900		2.04100			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.07520		2.07780			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.10950		2.11240			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			409.62340	392.686	21.99	0.3084	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,586.62340	1,586.686	21.99	0.6916	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			387.45650	370.940	22.13	0.2942	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,664.45650	1,664.940	22.13	0.7058	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			366.50580	350.413	22.28	0.2806	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,743.50580	1,744.413	22.28	0.7194	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			890.58940	881.610	21.33	0.4269	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,680.58940	1,691.610	21.33	0.5731	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			859.41820	850.772	21.43	0.4153	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,749.41820	1,760.772	21.43	0.5847	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			829.34300	821.019	21.53	0.4040	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,819.34300	1,831.019	21.53	0.5960	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,313.43380	1,302.584	21.02	0.4892	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,735.43380	1,750.584	21.02	0.5108	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,276.88110	1,266.412	21.09	0.4792	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,798.88110	1,814.412	21.09	0.5208	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,241.31420	1,231.221	21.16	0.4693	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,863.31420	1,879.221	21.16	0.5307	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,615.21150	1,603.706	20.97	0.5136	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,891.21150	1,908.706	20.97	0.4864	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,577.78310	1,566.660	21.03	0.5049	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,953.78310	1,971.660	21.03	0.4951	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,541.22980	1,530.493	21.10	0.4963	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			2,017.22980	2,035.493	21.10	0.5037	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			0.14930		0.15070			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15000		0.15060			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15090		0.15100			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			0.07160		0.07060			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06510		0.06460			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.06120		0.06060			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			10.43610		10.52220			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.59100		10.67800			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.74280		10.83150			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			1,519.95110	1,433.879	16.05	0.9749	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			7.75110	7.779	16.05	0.0251	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,539.66280	1,453.580	16.15	0.9759	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			7.46280	7.480	16.15	0.0241	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,529.80530	1,443.728	16.10	0.9754	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			7.60530	7.628	16.10	0.0246	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,305.87120	1,227.766	16.19	0.8525	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			87.87120	96.766	16.19	0.1475	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,297.34890	1,219.436	16.19	0.8505	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			89.34890	98.436	16.19	0.1495	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,288.84790	1,211.128	16.18	0.8484	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			90.84790	100.128	16.18	0.1516	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			609.66620	567.038	16.67	0.5012	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			628.16620	674.238	16.67	0.4988	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			605.51840	563.118	16.68	0.4987	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			634.01840	680.318	16.68	0.5013	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			601.39630	559.219	16.69	0.4962	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			639.89630	686.419	16.69	0.5038	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			1.39130		1.39770			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.40660		1.41310			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.41960		1.42600			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.42730		1.43430			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			777.00000	713.000		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			677.00000	613.000		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			577.00000	513.000		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			69.00000	134.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			131.00000	66.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			31.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			0.00000	34.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			160.00000	96.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			60.00000	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			0.00000	4.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			260.00000	196.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			143.00000	73.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			43.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			0.00000	27.000		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			57.00000	127.000		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			1.12580		1.13250			0.0000	0.00	0	4,694
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.12970		1.13630			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.13380		1.14030			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>4,694</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>4,694</b>
RAIN	On	13/06/2016	Foreign Exchange Future			27,250.40000		27,415.73000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			27,780.53000		27,953.23000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	13/06/2016	Foreign Exchange Future			11.38030		11.43690			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.57670		11.63770			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,286.94910	1,231.627	17.79	0.9107	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			40.04910	41.327	17.79	0.0893	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,277.61500	1,222.336	17.75	0.9092	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			40.71500	42.036	17.75	0.0908	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,268.29180	1,213.057	17.71	0.9078	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			41.39180	42.757	17.71	0.0922	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			601.01890	562.768	17.94	0.5134	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			583.31890	606.068	17.94	0.4866	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			596.53290	558.440	17.95	0.5107	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			588.83290	611.740	17.95	0.4893	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			592.07070	554.136	17.96	0.5080	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			594.37070	617.436	17.96	0.4920	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			5.28810		5.30790			0.0000	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Future			5.25620		5.27500			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			564.17310	542.783	16.00	0.9218	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.76	Put			16.27310	14.683	16.00	0.0782	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.77	Call			555.01820	533.589	15.97	0.9181	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.77	Put			17.11820	15.489	15.97	0.0819	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.78	Call			545.90010	524.433	15.94	0.9142	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.78	Put			18.00010	16.333	15.94	0.0858	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Call			256.93480	247.834	16.59	0.5273	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Put			231.93480	241.634	16.59	0.4727	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Call			252.25040	243.323	16.61	0.5209	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Put			237.25040	247.123	16.61	0.4791	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Call			247.63160	238.878	16.63	0.5144	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Put			242.63160	252.678	16.63	0.4856	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			1.29760		1.29290			0.0000	0.00	0	0
ZMW / R On 19/09/2016 Foreign Exchange Future			1.24010		1.23670			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>1151970385.15</b>	<b>73,777</b>	<b>1,166,563</b>
<b>Total Options</b>									<b>1117574.00</b>	<b>5,000</b>	<b>1,743,607</b>
<b>Grand Total:</b>									<b>1,153,087,959.15</b>	<b>78,777</b>	<b>2,910,170</b>