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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/03/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/03/2016 Foreign Exchange Future			15.45790		15.52900			0.0000	6,028,581.00	390	0
\$ / R On 31/03/2016 Foreign Exchange Future			15.39880		15.53160			0.0000	0.00	0	485
\$ / R On 01/04/2016 Foreign Exchange Future			15.39890		15.53420			0.0000	0.00	0	0
\$ / R On 04/04/2016 Foreign Exchange Future			15.40810		15.54210			0.0000	0.00	0	20
\$ / R On 05/04/2016 Foreign Exchange Future			15.41110		15.54470			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			15.41420		15.54730			0.0000	0.00	0	0
\$ / R On 07/04/2016 Foreign Exchange Future			15.41730		15.55040			0.0000	0.00	0	0
\$ / R On 08/04/2016 Foreign Exchange Future			15.42030		15.55350			0.0000	0.00	0	90
\$ / R On 11/04/2016 Foreign Exchange Future			15.42950		15.56280			0.0000	0.00	0	100
\$ / R On 14/04/2016 Foreign Exchange Future			15.43870		15.57200			0.0000	0.00	0	0
\$ / R On 15/04/2016 Foreign Exchange Future			15.44180		15.57510			0.0000	911,066.20	59	2,397
\$ / R On 18/04/2016 Foreign Exchange Future			15.45100		15.58440			0.0000	0.00	0	0
\$ / R On 20/04/2016 Foreign Exchange Future			15.45710		15.59060			0.0000	0.00	0	700
\$ / R On 25/04/2016 Foreign Exchange Future			15.47250		15.60600			0.0000	0.00	0	0
\$ / R On 26/04/2016 Foreign Exchange Future			15.47560		15.60910			0.0000	0.00	0	267
\$ / R On 28/04/2016 Foreign Exchange Future			15.48170		15.61530			0.0000	0.00	0	107
\$ / R On 29/04/2016 Foreign Exchange Future			15.48480		15.61840			0.0000	0.00	0	1,100
\$ / R On 04/05/2016 Foreign Exchange Future			15.50030		15.63400			0.0000	0.00	0	733
\$ / R On 10/05/2016 Foreign Exchange Future			15.51880		15.65260			0.0000	0.00	0	0
\$ / R On 13/05/2016 Foreign Exchange Future			15.52810		15.66190			0.0000	0.00	0	550
\$ / R On 16/05/2016 Foreign Exchange Future			15.53740		15.67130			0.0000	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/05/2016	Foreign Exchange Future			15.54050		15.67440			0.0000	0.00	0	100
\$ / R	On	19/05/2016	Foreign Exchange Future			15.54670		15.68060			0.0000	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Future			15.54980		15.68370			0.0000	0.00	0	4,700
\$ / R	On	23/05/2016	Foreign Exchange Future			15.55910		15.69300			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			15.57150		15.70550			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.58390		15.71790			0.0000	0.00	0	1,361
\$ / R	On	06/06/2016	Foreign Exchange Future			15.60250		15.73660			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.60880		15.74290			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.61190		15.74600			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.62430		15.75840			0.0000	263,722,559.70	16,879	712,510
\$ / R	On	14/06/2016	Foreign Exchange Future			15.62740		15.76160			0.0000	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Future			15.65840		15.79280			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.67080		15.80520			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			15.75820		15.89290			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.76130		15.89600			0.0000	0.00	0	2,110
\$ / R	On	11/08/2016	Foreign Exchange Future			15.80810		15.94300			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.82060		15.95550			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.82690		15.96180			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.85500		15.99000			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.88930		16.02440			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.89560		16.03070			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.89870		16.03380			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.91120		16.04640			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.91740		16.05260			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.92990		16.06520			0.0000	2,039,027.20	128	162,486
\$ / R	On	28/09/2016	Foreign Exchange Future			15.95800		16.09330			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.04780		16.18410			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.15390		16.29120			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.20530		16.34320			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.22140		16.35950			0.0000	32,442,800.00	2,000	43,929
\$ / R	On	13/03/2017	Foreign Exchange Future			16.49590		16.63580			0.0000	0.00	0	3,786
\$ / R	On	19/06/2017	Foreign Exchange Future			16.73690		16.87660			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			16.94380		17.08420			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>305,144,034.10</b>	<b>19,456</b>	<b>938,510</b>
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			30.56490	0.000	23.15	0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			461.56490	502.100	23.15	1.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,729.00000	3,657.900	23.15	1.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	23.15	0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,029.05680	1,957.900	23.15	1.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			0.05680	0.000	23.15	0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			330.29650	207.900	23.15	1.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			51.29650	0.000	23.15	0.0000	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			3.10390	0.106	35.90	0.0009	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			1,201.50390	1,331.306	35.90	0.9991	0.00	0	0
\$ / R	On	01/04/2016	Foreign Exchange Option	15.60	Call			154.47820	55.894	23.72	0.2767	0.00	0	21,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/04/2016	Foreign Exchange Option	15.60	Put			220.27820	256.994	23.72	0.7233	0.00	0	0
\$ / R	On	01/04/2016	Foreign Exchange Option	15.51	Call			196.23100	79.618	22.82	0.3680	0.00	0	0
\$ / R	On	01/04/2016	Foreign Exchange Option	15.51	Put			172.03100	190.718	22.82	0.6320	0.00	0	21,400
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	67.35	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			100,647.90000	100,781.900	67.35	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.35	Call			326.88620	200.846	19.83	0.5629	0.00	0	2,500
\$ / R	On	05/04/2016	Foreign Exchange Option	15.35	Put			132.18620	139.746	19.83	0.4371	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			106.80770	37.088	20.97	0.1596	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			432.10770	495.988	20.97	0.8404	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			10.20260	2.171	26.87	0.0112	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			1,255.50260	1,381.071	26.87	0.9888	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			79.46040	26.970	21.89	0.1128	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			572.16040	652.770	21.89	0.8872	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	15.38	Call			333.74730	213.686	20.16	0.5368	0.00	0	2,500
\$ / R	On	07/04/2016	Foreign Exchange Option	15.38	Put			163.34730	176.386	20.16	0.4632	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			57.30980	19.537	22.89	0.0791	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			736.90980	832.237	22.89	0.9209	0.00	0	0
\$ / R	On	08/04/2016	Foreign Exchange Option	15.34	Call			369.67230	248.132	20.23	0.5685	0.00	0	0
\$ / R	On	08/04/2016	Foreign Exchange Option	15.34	Put			156.17230	167.832	20.23	0.4315	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			130.45880	67.632	21.42	0.1985	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			547.65880	618.132	21.42	0.8015	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Call			351.52950	246.051	20.25	0.4894	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Put			249.52950	277.351	20.25	0.5106	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Call			335.94260	233.238	20.34	0.4714	0.00	0	5,000
\$ / R	On	14/04/2016	Foreign Exchange Option	15.50	Put			263.94260	294.538	20.34	0.5286	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Call			135.97560	78.964	22.09	0.1972	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	16.10	Put			660.87560	737.164	22.09	0.8028	0.00	0	15,000
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			191.22890	119.413	21.51	0.2765	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			506.12890	567.613	21.51	0.7235	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			410.04530	302.122	19.87	0.5265	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			245.64530	271.122	19.87	0.4735	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			29.70000	12.788	23.86	0.0378	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,535.30000	1,651.788	23.86	0.9622	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,620.81790	1,488.634	22.21	0.9753	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			6.41790	7.634	22.21	0.0247	0.00	0	17,896
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			66.80250	36.029	23.21	0.0902	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			1,186.20250	1,288.929	23.21	0.9098	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			76.53400	45.907	23.33	0.1012	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			1,280.53400	1,383.407	23.33	0.8988	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			356.24900	268.160	20.51	0.4285	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			407.14900	452.560	20.51	0.5715	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			162.52850	109.874	22.15	0.2104	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			843.42850	924.274	22.15	0.7896	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			95.58750	59.935	23.09	0.1253	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			1,176.48750	1,274.335	23.09	0.8747	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,809.26240	3,675.690	28.71	0.9997	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.16240	0.090	28.71	0.0003	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,112.61110	1,978.491	21.21	0.9907	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			3.51110	2.891	21.21	0.0093	0.00	0	150
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call			323.22100	242.134	20.84	0.3861	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put			487.92100	540.434	20.84	0.6139	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			194.76470	137.592	22.03	0.2419	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			806.36470	882.792	22.03	0.7581	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			129.70480	89.487	22.87	0.1582	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			1,195.70480	1,289.187	22.87	0.8418	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,413.91170	1,280.766	18.70	0.9104	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			41.31170	41.966	18.70	0.0896	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			522.38400	424.646	20.02	0.5169	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			379.78400	415.846	20.02	0.4831	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			349.05230	275.819	21.19	0.3638	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			667.15230	727.719	21.19	0.6362	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			360.71260	287.382	21.06	0.3678	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			679.41260	739.981	21.06	0.6322	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			148.44820	109.779	23.16	0.1634	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,424.04820	1,519.279	23.16	0.8366	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			491.17190	404.712	20.50	0.4642	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			510.57190	558.012	20.50	0.5358	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			603.81750	505.522	20.11	0.5387	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			400.11750	435.722	20.11	0.4613	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			683.65930	580.940	19.84	0.5815	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			350.65930	381.840	19.84	0.4185	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			235.16870	185.119	22.58	0.2341	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,229.66870	1,313.619	22.58	0.7659	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,907.00310	3,772.743	25.11	0.9974	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			1.50310	1.243	25.11	0.0026	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,226.77900	2,091.236	20.41	0.9625	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			21.27900	19.736	20.41	0.0375	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			379.46490	309.459	21.39	0.3569	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			803.96490	867.959	21.39	0.6431	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,077.23910	957.295	19.14	0.7491	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			179.33910	193.395	19.14	0.2509	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,540.39940	3,406.242	23.50	0.9930	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			3.79940	3.742	23.50	0.0070	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			716.60060	619.118	20.04	0.5621	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			430.00060	466.618	20.04	0.4379	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,287.92220	1,164.561	19.16	0.7976	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			145.02220	155.761	19.16	0.2024	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			572.26470	488.958	20.67	0.4705	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			609.36470	660.158	20.67	0.5295	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,476.42830	2,342.893	20.64	0.9643	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			20.42830	20.993	20.64	0.0357	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,466.75150	2,333.211	20.62	0.9638	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		20.75150	21.311	20.62	0.0362	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		2,457.07930	2,323.534	20.60	0.9632	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		21.07930	21.633	20.60	0.0368	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		3,602.79990	3,468.553	23.13	0.9924	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		4.39990	4.253	23.13	0.0076	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		2,860.10180	2,726.757	21.18	0.9785	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		11.70180	12.457	21.18	0.0215	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		2,771.99260	2,638.656	21.00	0.9754	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		13.59260	14.356	21.00	0.0246	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		2,480.46300	2,347.092	20.40	0.9622	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		22.06300	22.792	20.40	0.0378	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		2,259.89610	2,126.428	19.95	0.9481	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		31.49610	32.128	19.95	0.0519	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		2,577.22130	2,443.873	20.60	0.9672	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		18.82130	19.573	20.60	0.0328	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		2,490.11770	2,356.750	20.42	0.9627	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		21.71770	22.450	20.42	0.0373	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call		1,597.93690	1,469.908	19.00	0.8655	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put		89.53690	95.608	19.00	0.1345	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		2,470.81320	2,337.440	20.38	0.9616	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		22.41320	23.140	20.38	0.0384	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		2,288.48970	2,155.038	20.01	0.9502	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		30.08970	30.738	20.01	0.0498	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call		1,198.18530	1,078.615	19.21	0.7583	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put		189.78530	204.315	19.21	0.2417	0.00	0	47,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Call		1,820.94550	1,687.146	19.01	0.9047	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.00	Put		62.54550	62.846	19.01	0.0953	0.00	0	2,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		1,640.75390	1,512.125	18.98	0.8743	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		82.35390	87.825	18.98	0.1257	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		1,068.63300	956.188	19.41	0.7114	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		240.23300	261.888	19.41	0.2886	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call		1,391.22070	1,266.831	19.11	0.8160	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put		132.82070	142.531	19.11	0.1840	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call		1,205.62150	1,085.833	19.21	0.7607	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put		187.22150	201.533	19.21	0.2393	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		1,021.68000	911.569	19.50	0.6924	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		263.28000	287.269	19.50	0.3076	0.00	0	16,340
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Call		1,161.37580	1,042.919	19.23	0.7458	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.80	Put		202.97580	218.620	19.23	0.2542	0.00	0	26,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		1,125.19400	1,008.969	19.30	0.7328	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		216.79400	234.670	19.30	0.2672	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call		538.49170	460.582	20.94	0.4384	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put		710.09170	766.282	20.94	0.5616	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Call		1,048.08370	936.884	19.45	0.7033	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.96	Put		249.68370	272.585	19.45	0.2967	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call		1,041.44000	930.511	19.46	0.7006	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			253.04000	276.211	19.46	0.2994	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			477.09970	404.997	21.26	0.3972	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			818.69970	880.697	21.26	0.6028	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			867.07390	764.229	19.84	0.6229	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			358.67390	389.929	19.84	0.3771	0.00	0	1,900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			550.05200	471.102	20.88	0.4459	0.00	0	900
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			691.65200	746.802	20.88	0.5541	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			434.64900	366.858	21.51	0.3676	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			906.24900	972.558	21.51	0.6324	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			512.37550	436.876	21.07	0.4211	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			753.97550	812.576	21.07	0.5789	0.00	0	44,505
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			494.44440	420.651	21.17	0.4090	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			786.04440	846.351	21.17	0.5910	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			357.77220	298.726	22.04	0.3114	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,099.37220	1,174.426	22.04	0.6886	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			453.77460	384.011	21.40	0.3810	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			865.37460	929.711	21.40	0.6190	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			444.11380	375.338	21.46	0.3743	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			885.71380	951.038	21.46	0.6257	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			325.87890	270.775	22.30	0.2871	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,197.47890	1,276.476	22.30	0.7129	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			425.37420	358.561	21.57	0.3609	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			926.97420	994.261	21.57	0.6391	0.00	0	15,300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Call			401.56730	337.322	21.73	0.3438	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.34	Put			983.16730	1,053.022	21.73	0.6562	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			264.96890	217.711	22.89	0.2387	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,426.56890	1,513.411	22.89	0.7613	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			350.10050	292.025	22.10	0.3056	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,121.70050	1,197.725	22.10	0.6944	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			345.07500	287.644	22.14	0.3018	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,136.67500	1,213.344	22.14	0.6982	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			250.33340	205.077	23.05	0.2267	0.00	0	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,491.93340	1,580.777	23.05	0.7733	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			321.24910	266.718	22.35	0.2835	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,212.84910	1,292.418	22.35	0.7165	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			286.55940	236.436	22.67	0.2561	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,338.15940	1,422.136	22.67	0.7439	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			234.87920	191.785	23.23	0.2139	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,566.47920	1,657.485	23.23	0.7861	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			263.09100	216.089	22.91	0.2372	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,434.69100	1,521.789	22.91	0.7628	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			259.37900	212.879	22.95	0.2341	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,450.97900	1,538.579	22.95	0.7659	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			116.81290	91.454	24.96	0.1113	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,428.41290	2,537.154	24.96	0.8887	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			241.62050	197.575	23.15	0.2195	0.00	0	750

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	17.05	Put			1,533.22050	1,623.275	23.15	0.7805	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			239.91570	196.111	23.17	0.2181	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,541.51570	1,631.811	23.17	0.7819	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			80.94910	62.305	25.89	0.0783	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,922.54910	3,038.005	25.89	0.9217	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			142.48150	112.657	24.47	0.1342	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,174.08150	2,278.357	24.47	0.8658	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			122.72530	96.316	24.84	0.1166	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,364.32530	2,472.016	24.84	0.8834	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call			63.02400	49.454	26.86	0.0624	0.00	0	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put			3,304.62400	3,425.154	26.86	0.9376	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Call			110.43050	86.223	25.10	0.1055	0.00	0	5,250
\$ / R	On	13/06/2016	Foreign Exchange Option	18.15	Put			2,502.03050	2,611.923	25.10	0.8945	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			108.89520	84.967	25.14	0.1041	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,520.49520	2,630.667	25.14	0.8959	0.00	0	0
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Call			486.28600	413.799	21.27	0.4014	0.00	0	10,000
\$ / R	On	14/06/2016	Foreign Exchange Option	16.09	Put			814.68600	876.399	21.27	0.5986	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			974.75010	871.219	19.84	0.6464	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			351.95010	382.819	19.84	0.3536	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			374.77770	318.552	22.37	0.3078	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,221.97770	1,300.152	22.37	0.6922	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			396.42050	339.278	22.28	0.3181	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,211.22050	1,288.478	22.28	0.6819	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			304.28040	257.509	23.11	0.2520	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,539.08040	1,626.709	23.11	0.7480	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,009.43290	3,874.994	23.56	0.9933	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			4.23290	4.194	23.56	0.0067	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,343.00840	2,211.581	19.74	0.9409	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			37.80840	40.781	19.74	0.0591	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			520.29360	458.674	22.03	0.3628	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,227.39360	1,300.474	22.03	0.6372	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			222.87190	190.440	24.63	0.1710	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,519.97190	2,622.240	24.63	0.8290	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,447.54630	2,318.028	19.10	0.9291	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			51.54630	56.728	19.10	0.0709	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			395.95530	346.356	22.99	0.2857	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,629.95530	1,715.056	22.99	0.7143	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			335.35930	290.904	23.53	0.2461	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,889.35930	1,979.604	23.53	0.7539	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,102.65310	3,967.920	22.10	0.9905	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			6.65310	6.620	22.10	0.0095	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,014.97690	923.088	20.29	0.5835	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			591.97690	634.988	20.29	0.4165	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,256.18230	3,122.760	18.31	0.9784	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			13.18230	14.660	18.31	0.0216	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			598.54420	534.980	21.90	0.3849	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	15/08/2016	Foreign Exchange Option	16.61	Put			1,253.04420	1,324.380	21.90	0.6151	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			890.21760	806.332	20.72	0.5231	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			768.41760	819.432	20.72	0.4769	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			417.83080	370.852	23.25	0.2811	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			1,846.03080	1,933.952	23.25	0.7189	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			350.42520	309.797	23.94	0.2343	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,290.42520	2,384.796	23.94	0.7657	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,198.81810	4,063.703	20.86	0.9886	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			8.81810	8.703	20.86	0.0114	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,550.23080	2,423.338	18.39	0.9226	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			60.23080	68.338	18.39	0.0774	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			390.04320	345.747	23.63	0.2575	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,100.04320	2,190.747	23.63	0.7425	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			416.10330	371.586	23.55	0.2655	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,131.70330	2,222.286	23.55	0.7345	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			405.11500	361.515	23.63	0.2594	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,180.71500	2,272.215	23.63	0.7406	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,588.58040	2,461.281	18.16	0.9209	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			64.18040	71.981	18.16	0.0791	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,413.13960	2,287.765	18.41	0.8986	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			88.73960	98.465	18.41	0.1014	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			511.72440	460.512	22.89	0.3167	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,781.02440	1,864.912	22.89	0.6833	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,354.18550	2,228.086	18.51	0.8881	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			103.48550	112.486	18.51	0.1119	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,602.01300	2,472.345	18.15	0.9200	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			68.21300	73.645	18.15	0.0800	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			415.64250	371.281	23.62	0.2629	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,181.84250	2,272.581	23.62	0.7371	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			290.92830	258.378	24.79	0.1896	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,954.52830	3,057.178	24.79	0.8104	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,492.88690	1,383.962	19.53	0.7042	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			396.48690	422.762	19.53	0.2958	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,812.99150	2,680.431	17.76	0.9393	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			50.39150	53.031	17.76	0.0607	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,803.86870	2,671.387	17.78	0.9384	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			51.26870	53.987	17.78	0.0616	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,794.75880	2,662.356	17.79	0.9375	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			52.15880	54.956	17.79	0.0625	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,831.64120	1,714.947	19.27	0.7804	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			266.44120	285.047	19.27	0.2196	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			821.96640	749.451	21.36	0.4574	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,116.76640	1,179.551	21.36	0.5426	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,808.71450	2,677.658	17.85	0.9357	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			53.51450	57.758	17.85	0.0643	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Call			2,464.04330	2,336.805	18.35	0.8950	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.70	Put			98.84330	106.905	18.35	0.1050	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			661.16020	600.095	22.10	0.3838	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,455.96020	1,530.195	22.10	0.6162	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Call			1,687.90090	1,574.758	19.38	0.7477	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.70	Put			322.70090	344.858	19.38	0.2523	0.00	0	2,800
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			854.93090	780.350	21.23	0.4718	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,059.73090	1,120.450	21.23	0.5282	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			227.42370	204.136	26.17	0.1484	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,712.22370	3,824.236	26.17	0.8516	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			769.85400	700.721	21.58	0.4342	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,214.65400	1,280.821	21.58	0.5658	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Call			721.12660	655.274	21.80	0.4120	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.66	Put			1,315.92660	1,385.374	21.80	0.5880	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,817.81010	2,686.676	17.84	0.9366	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			52.61010	56.776	17.84	0.0634	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			505.75820	456.879	23.12	0.3053	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,940.55820	2,026.979	23.12	0.6947	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			465.62860	419.060	23.40	0.2838	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,100.42860	2,189.160	23.40	0.7162	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,872.61840	2,741.040	17.76	0.9417	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			47.41840	51.140	17.76	0.0583	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,826.91600	2,695.705	17.82	0.9375	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			51.71600	55.805	17.82	0.0625	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			396.60170	356.696	24.07	0.2413	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,553.30170	2,648.696	24.07	0.7587	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			372.13270	334.321	24.28	0.2280	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,688.83270	2,786.321	24.28	0.7720	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,306.87130	4,170.462	20.24	0.9853	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			13.57130	12.462	20.24	0.0147	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,672.70750	2,542.859	18.12	0.9144	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			79.40750	84.859	18.12	0.0856	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,778.60610	2,650.672	18.19	0.9064	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			94.50610	102.872	18.19	0.0936	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			397.23110	360.501	24.51	0.2273	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,983.13110	3,082.701	24.51	0.7727	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			386.24090	350.410	24.61	0.2216	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,052.14090	3,152.610	24.61	0.7784	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,400.38880	4,264.394	19.98	0.9821	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			16.28880	16.594	19.98	0.0179	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,510.29710	4,373.548	19.41	0.9802	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			19.09710	19.648	19.41	0.0198	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,901.06290	2,772.538	18.07	0.9012	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			109.86290	118.638	18.07	0.0988	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			399.84150	365.919	25.02	0.2140	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,508.64150	3,612.020	25.02	0.7860	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,748.14210	3,610.148	17.88	0.9575	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			44.94210	44.848	17.88	0.0425	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,738.55690	3,600.541	17.86	0.9571	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			45.35690	45.241	17.86	0.0429	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,728.97510	3,590.938	17.85	0.9568	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			45.77510	45.638	17.85	0.0432	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,147.19590	3,017.776	17.66	0.9184	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			87.69590	96.376	17.66	0.0816	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,138.46730	3,009.150	17.68	0.9175	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			88.96730	97.750	17.68	0.0825	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			3,103.68130	2,974.785	17.73	0.9138	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,612.51850	10,746.030	27.67	0.9790	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,579.46510	4,441.879	18.95	0.9799	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			19.96510	20.479	18.95	0.0201	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,217.49710	3,087.276	17.55	0.9255	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			77.99710	85.876	17.55	0.0745	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,236.55730	5,346.504	27.67	0.8503	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,155.93950	3,026.415	17.65	0.9193	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			86.43950	95.015	17.65	0.0807	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			155.02890	138.024	27.67	0.0861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,805.52890	6,926.624	27.67	0.9139	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			32.01850	27.430	27.67	0.0210	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,883.37110	4,990.026	27.67	0.8308	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			330.57380	299.978	27.67	0.1642	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,971.07380	5,078.578	27.67	0.8358	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			302.68460	274.055	27.67	0.1525	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,183.18460	5,292.655	27.67	0.8475	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			296.05730	267.904	27.67	0.1497	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,324.76680	4,434.809	26.81	0.8071	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			380.07710	352.349	26.93	0.1906	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,380.57710	4,490.949	26.93	0.8094	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			352.10290	323.272	27.67	0.1744	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,792.60290	4,901.872	27.67	0.8256	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			342.87110	311.426	27.67	0.1692	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,001.24210	4,109.225	26.15	0.7930	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			400.48970	371.164	26.40	0.2015	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,120.98970	4,229.764	26.40	0.7985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			394.42970	365.576	26.55	0.1983	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,194.92970	4,304.176	26.55	0.8017	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			384.26680	356.209	26.81	0.1929	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,772.49460	3,878.840	25.68	0.7818	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			427.57620	396.160	25.78	0.2158	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,818.07620	3,924.760	25.78	0.7842	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			422.38450	391.370	25.89	0.2131	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,872.88450	3,979.970	25.89	0.7869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			410.74210	380.625	26.15	0.2070	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,151.52690	3,249.565	24.45	0.7437	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			489.61200	451.000	24.64	0.2465	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,280.11200	3,379.600	24.64	0.7535	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			475.98710	440.906	24.83	0.2410	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,366.48710	3,469.505	24.83	0.7590	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			431.99460	400.240	25.68	0.2182	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,691.24280	2,783.421	23.75	0.7037	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			527.51220	486.353	24.31	0.2638	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,058.01220	3,154.953	24.31	0.7362	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			513.97080	473.718	24.43	0.2577	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,134.47080	3,232.318	24.43	0.7423	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			511.02690	470.965	24.45	0.2563	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,090.29970	2,172.797	22.77	0.6367	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			676.65220	626.004	23.25	0.3289	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,377.15220	2,464.604	23.25	0.6711	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			608.02550	561.639	23.69	0.2995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,658.52550	2,750.240	23.69	0.7005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			600.74280	554.821	23.75	0.2963	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Put			1,527.34070	1,597.228	21.74	0.5524	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Call			960.95680	893.632	21.80	0.4417	0.00	0	5,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.96	Put			1,561.45680	1,632.232	21.80	0.5583	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			804.43860	746.361	22.54	0.3813	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,954.93860	2,034.961	22.54	0.6187	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			759.79970	704.197	22.77	0.3633	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,381.78150	1,447.079	21.45	0.5257	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,026.83270	955.352	21.54	0.4656	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,427.33270	1,493.952	21.54	0.5344	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			1,002.99290	933.214	21.63	0.4571	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			1,473.49290	1,541.814	21.63	0.5429	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.91	Call			976.84070	908.628	21.74	0.4476	0.00	0	20,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,199.81620	1,259.763	21.10	0.4884	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,132.21840	1,055.371	21.18	0.5024	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,242.71840	1,303.971	21.18	0.4976	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,109.51280	1,033.783	21.26	0.4946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,280.01280	1,342.383	21.26	0.5054	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,051.28150	978.479	21.45	0.4743	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			860.23070	908.745	20.36	0.4058	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,326.98790	1,241.345	20.61	0.5659	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			967.48790	1,019.945	20.61	0.4341	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,240.30090	1,158.541	20.86	0.5384	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,080.80090	1,137.141	20.86	0.4616	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,159.31620	1,081.163	21.10	0.5116	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			664.83500	705.413	19.87	0.3477	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,570.72380	1,475.186	19.99	0.6377	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			711.22380	753.786	19.99	0.3623	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,534.18380	1,440.031	20.08	0.6275	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			744.68380	788.631	20.08	0.3725	0.00	0	1,400

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		1,419.73070	1,330.145	20.36	0.5942	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		504.89410	534.426	19.48	0.2896	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		1,738.41130	1,635.156	19.62	0.6818	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		578.91130	613.756	19.62	0.3182	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call		1,732.27390	1,629.576	19.63	0.6803	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put		582.77390	618.176	19.63	0.3197	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		1,624.33500	1,526.813	19.87	0.6523	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Put		437.07670	463.305	19.39	0.2618	0.00	0	40,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		1,923.11340	1,813.036	19.44	0.7230	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		473.61340	501.637	19.44	0.2770	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		1,877.33290	1,768.427	19.47	0.7132	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		497.83290	527.027	19.47	0.2868	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		1,864.39410	1,755.825	19.48	0.7104	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put		346.79320	368.389	19.24	0.2218	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		2,113.75340	1,999.202	19.31	0.7611	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		384.25340	407.802	19.31	0.2389	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Call		2,064.97250	1,951.510	19.34	0.7518	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.70	Put		405.47250	430.110	19.34	0.2482	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.80	Call		1,996.57670	1,884.705	19.39	0.7382	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		94.18130	103.385	17.73	0.0862	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		2,975.17940	2,847.963	17.95	0.8992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		115.67940	126.563	17.95	0.1008	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Call		2,808.88310	2,684.149	18.24	0.8779	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.70	Put		149.38310	162.749	18.24	0.1221	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call		2,206.29320	2,089.789	19.24	0.7782	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call		1,764.42030	1,669.916	20.01	0.6322	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put		868.62030	914.016	20.01	0.3678	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Call		852.50050	799.466	23.30	0.3547	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put		2,646.70050	2,733.566	23.30	0.6453	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,974.49730	1,872.768	19.70	0.6796	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		698.69730	736.868	19.70	0.3204	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call		1,785.58270	1,689.117	19.96	0.6372	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put		849.78270	893.217	19.96	0.3628	3,028,004.95	3,390	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call		676.71620	633.775	24.42	0.2893	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put		3,420.91620	3,517.875	24.42	0.7107	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		1,331.33150	1,254.711	21.29	0.5122	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		1,445.53150	1,508.811	21.29	0.4878	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		1,242.00300	1,169.332	21.58	0.4852	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		1,606.20300	1,673.432	21.58	0.5148	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		470.15330	446.010	27.59	0.2023	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		5,254.35330	5,370.110	27.59	0.7977	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Call		850.35350	797.431	23.31	0.3539	0.00	0	7,160
\$ / R	On	13/03/2017	Foreign Exchange Option	18.44	Put		2,654.55350	2,741.531	23.31	0.6461	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call		740.59590	693.888	23.97	0.3135	1,176,139.99	1,695	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put		3,104.79590	3,197.988	23.97	0.6865	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call		2,051.07700	1,947.355	19.60	0.6958	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	15.23	Put			645.27700	681.456	19.60	0.3042	0.00	0	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,986.12240	1,884.085	19.69	0.6821	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			690.32240	728.184	19.69	0.3179	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,980.29980	1,878.416	19.69	0.6809	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			694.49980	732.516	19.69	0.3191	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,226.01090	2,121.304	20.15	0.6736	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			869.41090	904.404	20.15	0.3264	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,220.50140	2,115.954	20.16	0.6726	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			873.90140	909.054	20.16	0.3274	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,231.52630	2,126.674	20.14	0.6747	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			864.92630	899.774	20.14	0.3253	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,711.64570	1,625.975	22.10	0.5166	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			1,997.44570	2,052.175	22.10	0.4834	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,708.09200	1,622.549	22.11	0.5158	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,003.89200	2,058.749	22.11	0.4842	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,704.54690	1,619.123	22.12	0.5150	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,010.34690	2,065.323	22.12	0.4850	0.00	0	0
<b>Total \$ / R Option</b>												<b>4,204,144.94</b>	<b>5,085</b>	<b>1,634,232</b>
<b>Total \$ / R</b>												<b>309,348,179.04</b>	<b>24,541</b>	<b>2,572,742</b>
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.62430		15.75840			0.0000	93,745.80	6	990
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.92990		16.06520			0.0000	79,649.50	5	154
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.22140		16.35950			0.0000	81,107.00	5	6
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.49590		16.63580			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>254,502.30</b>	<b>16</b>	<b>1,150</b>
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			234,584.39000	221,242.139	20.13	0.9541	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			2,744.39000	2,812.139	20.13	0.0459	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			233,627.03420	220,284.307	20.11	0.9534	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			2,787.03420	2,854.307	20.11	0.0466	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			232,670.19980	219,326.983	20.09	0.9528	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			2,830.19980	2,896.983	20.09	0.0472	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			41,731.38650	44,513.916	19.56	0.3023	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			148,605.69540	137,878.839	19.56	0.6960	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			42,085.69540	44,888.839	19.56	0.3040	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			147,961.89400	137,255.714	19.57	0.6942	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			42,441.89400	45,265.715	19.57	0.3058	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			149,251.38650	138,503.916	19.56	0.6977	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			187,303.21350	176,475.151	19.53	0.7114	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			50,353.21350	53,335.151	19.53	0.2886	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			186,664.85110	175,853.095	19.54	0.7100	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			50,714.85110	53,713.095	19.54	0.2900	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			186,028.07260	175,232.653	19.55	0.7086	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			51,078.07260	54,092.653	19.55	0.2914	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			160,620.30090	167,343.228	21.58	0.5148	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	13/03/2017	Foreign Exchange Option	17.01	Call		123,857.12770	116,606.345	21.59	0.4841		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put		161,277.12770	168,016.345	21.59	0.5159		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call		124,543.90690	117,261.819	21.57	0.4862		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		159,963.90690	166,671.819	21.57	0.5138		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		124,200.30090	116,933.228	21.58	0.4852		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>254,502.30</b>	<b>16</b>	<b>1,150</b>
£ / R	On 15/04/2016	Foreign Exchange Future			22.03720	22.00920			0.0000		0.00	0	121
£ / R	On 28/04/2016	Foreign Exchange Future			22.09490	22.06670			0.0000		0.00	0	157
£ / R	On 13/06/2016	Foreign Exchange Future			22.30170	22.27200			0.0000		29,126,020.20	1,306	57,352
£ / R	On 08/09/2016	Foreign Exchange Future			22.70240	22.67120			0.0000		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			22.75340	22.72210			0.0000		0.00	0	1,417
£ / R	On 19/12/2016	Foreign Exchange Future			23.19150	23.16110			0.0000		0.00	0	0
£ / R	On 13/03/2017	Foreign Exchange Future			23.61080	23.58180			0.0000		0.00	0	0
£ / R	On 25/04/2017	Foreign Exchange Future			23.78960	23.75990			0.0000		0.00	0	73
£ / R	On 19/06/2017	Foreign Exchange Future			23.98520	23.95610			0.0000		0.00	0	0
<b>Total £ / R Future</b>											<b>29,126,020.20</b>	<b>1,306</b>	<b>59,120</b>
£ / R	On 15/04/2016	Foreign Exchange Option	24.20	Call		15.64410	12.981	22.95	0.0311		0.00	0	0
£ / R	On 15/04/2016	Foreign Exchange Option	24.20	Put		2,206.44410	2,175.781	22.95	0.9689		0.00	0	0
£ / R	On 28/04/2016	Foreign Exchange Option	22.04	Call		535.07030	498.543	18.65	0.5292		0.00	0	0
£ / R	On 28/04/2016	Foreign Exchange Option	22.04	Put		508.37030	443.643	18.65	0.4708		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.49	Call		1,984.53930	1,983.593	19.44	0.8412		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.49	Put		202.53930	171.893	19.44	0.1588		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.50	Call		1,976.57010	1,975.459	19.44	0.8398		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.50	Put		204.57010	173.759	19.44	0.1602		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.51	Call		1,968.61580	1,967.339	19.45	0.8385		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.51	Put		206.61580	175.638	19.45	0.1615		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	24.30	Call		278.10200	254.841	22.01	0.2106		0.00	0	1,300
£ / R	On 13/06/2016	Foreign Exchange Option	24.30	Put		2,306.10200	2,253.141	22.01	0.7894		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	26.50	Call		67.25730	53.308	22.99	0.0557		0.00	0	2,600
£ / R	On 13/06/2016	Foreign Exchange Option	26.50	Put		4,295.25730	4,251.608	22.99	0.9443		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Call		1,483.15430	1,466.112	20.58	0.5839		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Put		1,071.95430	1,023.712	20.58	0.4161		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Call		1,478.26990	1,461.166	20.58	0.5826		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Put		1,077.06990	1,028.766	20.58	0.4174		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Call		430.44550	411.585	22.98	0.2210		0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option	25.85	Put		3,609.24550	3,559.185	22.98	0.7790		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Call		2,089.87420	2,082.405	20.23	0.7170		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	21.20	Put		618.67420	580.005	20.23	0.2830		0.00	0	12,264
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Call		1,488.05770	1,471.066	20.57	0.5852		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.25	Put		1,066.85770	1,018.666	20.57	0.4148		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.00	Call		1,221.24960	1,201.061	20.98	0.4992		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Option	23.00	Put		1,499.14960	1,447.661	20.98	0.5008		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,217.24990	1,197.033	20.98	0.4980	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,505.14990	1,453.633	20.98	0.5020	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,225.25450	1,205.095	20.97	0.5004	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,493.15450	1,441.695	20.97	0.4996	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,603.28470	1,557.150	20.99	0.4470	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,446.07550	4,398.239	23.39	0.7428	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,926.41130	1,912.285	20.78	0.5898	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,395.31130	1,350.785	20.78	0.4102	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,921.69880	1,907.522	20.78	0.5888	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,400.59880	1,356.022	20.78	0.4112	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,754.38470	1,738.650	20.99	0.5530	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,916.99660	1,902.776	20.79	0.5878	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,405.89660	1,361.276	20.79	0.4122	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,916.37440	4,934.464	20.38	0.9217	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			165.27440	152.964	20.38	0.0783	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			667.17550	649.739	23.39	0.2572	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,916.65530	1,901.357	21.37	0.5304	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,084.85530	2,040.557	21.37	0.4696	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,912.72260	1,897.394	21.37	0.5296	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,090.92260	2,046.594	21.37	0.4704	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,920.60530	1,905.329	21.36	0.5312	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,078.80530	2,034.529	21.36	0.4688	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Call			2,033.88120	2,019.408	21.44	0.5300	0.00	0	0
£ / R	On	25/04/2017	Foreign Exchange Option	23.98	Put			2,253.98120	2,209.808	21.44	0.4700	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.03	Put			73.90000	44.800		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.04	Put			83.90000	54.800		1.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Call			0.00000	0.000		0.0000	0.00	0	0
£ / R	On	19/06/2017	Foreign Exchange Option	24.02	Put			63.90000	34.800		1.0000	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>30,777</b>
<b>Total £ / R</b>												<b>29,126,020.20</b>	<b>1,306</b>	<b>89,897</b>
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13813		0.14034			0.0000	0.00	0	5,827
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14130		0.14356			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14442		0.14675			0.0000	0.00	0	6,341
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>13,316</b>
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			11.73920	14.545	17.17	0.0333	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,137.00810	945.405	17.20	0.7916	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			102.80810	132.505	17.20	0.2084	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,035.30460	2,814.085	18.62	0.9968	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			1.10460	1.185	18.62	0.0032	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,045.93920	1,827.445	17.17	0.9667	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,367.78270	3,143.472	18.23	0.9799	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			12.08270	13.672	18.23	0.0201	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,410.27160	2,194.396	17.54	0.9206	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			54.57160	64.596	17.54	0.0794	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,559.34190	1,371.088	17.62	0.7721	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			203.64190	241.288	17.62	0.2279	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00690	0.005	27.56	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,324.90690	26,557.605	27.56	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00430	0.003	27.56	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,324.90430	27,557.603	27.56	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00260	0.002	27.56	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,324.90260	28,557.602	27.56	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>0.00</b>	<b>0</b>	<b>13,316</b>
€ / R	On	15/04/2016	Foreign Exchange Future			17.28640		17.38510			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.32840		17.42660			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			17.33770		17.43660			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			17.34320		17.44150			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.44690		17.54530			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.45490		17.55340			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.52340		17.62190			0.0000	21,483,688.40	1,226	82,739
€ / R	On	19/09/2016	Foreign Exchange Future			17.92630		18.02620			0.0000	0.00	0	6,028
€ / R	On	19/12/2016	Foreign Exchange Future			18.31960		18.42370			0.0000	0.00	0	11,367
€ / R	On	13/03/2017	Foreign Exchange Future			18.69890		18.80570			0.0000	0.00	0	2,100
<b>Total € / R Future</b>												<b>21,483,688.40</b>	<b>1,226</b>	<b>102,345</b>
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			73.73110	36.681	23.28	0.0925	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,188.63110	1,250.281	23.28	0.9075	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			126.56560	83.674	23.28	0.1490	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,269.96560	1,325.274	23.28	0.8510	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			601.56530	501.594	20.90	0.5762	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			334.96530	333.894	20.90	0.4238	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			144.48680	99.573	23.25	0.1648	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,272.98680	1,326.373	23.25	0.8352	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			258.27170	204.931	22.55	0.2352	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,392.97170	1,438.031	22.55	0.7648	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			269.44260	215.279	22.55	0.2411	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,396.04260	1,440.379	22.55	0.7589	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,418.89350	2,315.734	21.02	0.9319	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			56.99350	52.334	21.02	0.0681	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			413.16480	414.378	20.45	0.3551	0.00	0	564
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			640.27000	559.903	21.32	0.4576	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			808.37000	826.503	21.32	0.5424	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Call			168.83150	133.950	24.24	0.1419	0.00	0	3,500
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			15.02930	14.814	23.23	0.0208	0.00	0	6,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,437.56800	2,334.553	21.06	0.9333	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			55.66800	51.153	21.06	0.0667	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,428.22780	2,325.140	21.04	0.9326	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			281.66530	277.570	20.13	0.2691	0.00	0	7,000
€ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			1,035.06480	937.778	20.45	0.6449	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,790.24190	1,685.228	20.03	0.8573	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			128.34190	121.828	20.03	0.1427	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			1,273.56530	1,170.970	20.13	0.7309	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			56.32780	51.740	21.04	0.0674	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	19.85	Put			2,396.93150	2,460.550	24.24	0.8581	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,436.92930	3,338.214	23.23	0.9792	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			85.31440	82.600	19.12	0.0740	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,162.58270	3,059.977	19.13	0.9252	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			86.38270	83.677	19.13	0.0748	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,153.66300	3,051.065	19.14	0.9244	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			87.46300	84.765	19.14	0.0756	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,171.51440	3,068.900	19.12	0.9260	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			447.76110	454.310	19.91	0.2305	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,131.67250	2,039.080	20.05	0.7115	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,074.72910	1,982.585	20.07	0.7006	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			641.02910	652.985	20.07	0.2994	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			644.76690	656.773	20.08	0.3006	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,062.22350	1,970.174	20.08	0.6981	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			648.52350	660.574	20.08	0.3019	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,471.46110	2,373.910	19.91	0.7695	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			673.48700	621.294	23.49	0.2966	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,049.78700	3,101.694	23.49	0.7034	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			502.66240	459.859	24.62	0.2278	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,978.96240	4,040.259	24.62	0.7722	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,068.46690	1,976.373	20.08	0.6994	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			607.97250	619.480	20.05	0.2885	0.00	0	2,961
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,500.54850	1,526.632	21.03	0.4581	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,612.24740	1,531.583	21.04	0.5409	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,506.54740	1,532.683	21.04	0.4591	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,608.25700	1,527.616	21.05	0.5398	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,512.55700	1,538.716	21.05	0.4602	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,616.24850	1,535.532	21.03	0.5419	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>21,483,688.40</b>	<b>1,226</b>	<b>140,655</b>
AUS / R	On	13/06/2016	Foreign Exchange Future			11.78270		11.80740			0.0000	117,827.00	10	6,951
AUS / R	On	19/09/2016	Foreign Exchange Future			11.96240		11.98710			0.0000	2,990,600.00	250	1,170
AUS / R	On	19/12/2016	Foreign Exchange Future			12.13740		12.16310			0.0000	0.00	0	330
AUS / R	On	13/03/2017	Foreign Exchange Future			12.30520		12.33100			0.0000	0.00	0	3,996

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 Future</b>												<b>3,108,427.00</b>	<b>260</b>	<b>12,447</b>
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call		1,736.91650	1,714.986	18.69	0.9695	0.00	0	0	
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put		9.51650	12.286	18.69	0.0305	0.00	0	0	
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call		1,727.09250	1,705.218	18.65	0.9689	0.00	0	0	
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put		9.69250	12.518	18.65	0.0311	0.00	0	0	
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call		1,717.27180	1,695.454	18.61	0.9683	0.00	0	0	
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put		9.87180	12.754	18.61	0.0317	0.00	0	0	
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call		1,853.92240	1,827.197	17.30	0.9195	0.00	0	0	
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put		56.82240	54.797	17.30	0.0805	0.00	0	0	
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call		1,844.84640	1,818.117	17.30	0.9184	0.00	0	0	
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put		57.74640	55.717	17.30	0.0816	0.00	0	0	
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call		1,835.78140	1,809.051	17.29	0.9172	0.00	0	0	
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put		58.68140	56.651	17.29	0.0828	0.00	0	0	
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put		175.74610	174.196	17.14	0.1713	0.00	0	0	
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call		1,675.26820	1,648.000	17.16	0.8317	0.00	0	0	
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put		172.16820	170.600	17.16	0.1683	0.00	0	0	
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call		1,667.04850	1,639.791	17.15	0.8302	0.00	0	0	
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put		173.94850	172.391	17.15	0.1698	0.00	0	0	
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call		1,658.84610	1,631.596	17.14	0.8287	0.00	0	0	
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put		618.64040	621.235	16.73	0.3951	0.00	0	0	
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call		1,004.54840	981.367	16.74	0.6029	0.00	0	0	
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put		623.54840	626.167	16.74	0.3971	0.00	0	0	
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call		999.48210	976.321	16.75	0.6009	0.00	0	0	
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put		628.48210	631.121	16.75	0.3991	0.00	0	0	
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call		1,009.64040	986.435	16.73	0.6049	0.00	0	0	
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>3,108,427.00</b>	<b>260</b>	<b>12,447</b>
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.87070	11.87200			0.0000	0.00	0	0	
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.10650	12.10730			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		1,056.99590	1,049.265	16.26	0.8895	0.00	0	0	
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put		54.99590	48.565	16.26	0.1105	0.00	0	0	
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call		1,048.34000	1,040.522	16.26	0.8872	0.00	0	0	
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put		56.34000	49.822	16.26	0.1128	0.00	0	0	
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call		1,039.70870	1,031.805	16.26	0.8848	0.00	0	0	
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put		57.70870	51.105	16.26	0.1152	0.00	0	0	
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call		478.04600	462.456	17.48	0.4504	0.00	0	0	
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put		750.74600	735.956	17.48	0.5496	0.00	0	0	
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call		474.55080	458.983	17.50	0.4478	0.00	0	0	
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put		757.25080	742.483	17.50	0.5522	0.00	0	0	
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call		471.08330	455.536	17.51	0.4453	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD / R	On	19/09/2016	Foreign Exchange Option	12.40	Put			763.78330	749.036	17.51	0.5547	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			16.07510		16.18590			0.0000	26,331,013.80	1,638	4,723
CHF / R	On	19/09/2016	Foreign Exchange Future			16.46960		16.58150			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>26,331,013.80</b>	<b>1,638</b>	<b>4,723</b>
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,880.75020	1,763.076	20.17	0.8942	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			84.85020	77.976	20.17	0.1058	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,871.60400	1,753.870	20.14	0.8932	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			85.70400	78.770	20.14	0.1068	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,862.46770	1,744.671	20.10	0.8921	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			86.56770	79.571	20.10	0.1079	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			982.14980	898.716	21.15	0.5076	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,000.64980	1,029.116	21.15	0.4924	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			978.03630	894.796	21.16	0.5060	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,006.53630	1,035.196	21.16	0.4940	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			973.93900	890.893	21.18	0.5044	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,012.43900	1,041.293	21.18	0.4956	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>26,331,013.80</b>	<b>1,638</b>	<b>4,723</b>
CNH / R	On	13/06/2016	Foreign Exchange Future			2.39100		2.40640			0.0000	0.00	0	22,550
CNH / R	On	19/09/2016	Foreign Exchange Future			2.42550		2.43780			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			2,220.73220	2,069.303	21.15	0.8062	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			256.73220	259.303	21.15	0.1938	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,140.83990	1,990.225	21.09	0.7937	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			276.83990	280.225	21.09	0.2063	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,062.15710	1,912.436	21.03	0.7807	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			298.15710	302.437	21.03	0.2193	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,505.17010	1,533.665	20.98	0.4988	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1,340.38180	1,247.381	21.02	0.4901	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,562.38180	1,592.381	21.02	0.5099	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1,298.68400	1,207.202	21.06	0.4791	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,620.68400	1,652.202	21.06	0.5209	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1,383.17010	1,288.665	20.98	0.5012	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>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	13/06/2016	Foreign Exchange Future			2.35570		2.36850			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.41140		2.42460			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			3,003.74580	2,871.940	22.01	0.9014	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			118.74580	114.940	22.01	0.0986	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,911.67760	2,779.928	21.80	0.8949	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			126.67760	122.928	21.80	0.1051	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,820.14170	2,688.475	21.59	0.8880	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			135.14170	131.475	21.59	0.1120	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,697.01930	1,588.346	22.39	0.5537	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,351.01930	1,374.346	22.39	0.4463	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,649.94880	1,542.653	22.43	0.5430	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,403.94880	1,428.653	22.43	0.4570	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,604.37830	1,498.572	22.49	0.5324	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,458.37830	1,484.572	22.49	0.4676	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			2.01470		2.03060			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.05360		2.06970			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.09040		2.10650			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.12400		2.14030			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			457.80120	386.718	21.43	0.3185	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,351.80120	1,439.718	21.43	0.6815	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			431.54950	363.832	21.58	0.3030	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,425.54950	1,516.832	21.58	0.6970	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			406.74590	342.298	21.73	0.2881	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,500.74590	1,595.298	21.73	0.7119	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			986.10030	899.054	20.93	0.4412	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,489.10030	1,563.054	20.93	0.5588	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			950.65910	866.032	21.02	0.4289	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,553.65910	1,630.032	21.02	0.5711	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			916.41920	834.179	21.11	0.4169	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,619.41920	1,698.179	21.11	0.5831	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,429.87420	1,333.876	20.67	0.5033	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,564.87420	1,629.876	20.67	0.4967	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,390.44280	1,296.445	20.74	0.4929	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,625.44280	1,692.445	20.74	0.5071	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,352.05620	1,260.049	20.82	0.4827	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,687.05620	1,756.049	20.82	0.5173	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			1,735.75470	1,636.734	20.66	0.5255	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			1,732.75470	1,796.734	20.66	0.4745	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			1,694.96960	1,597.668	20.72	0.5165	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			1,791.96960	1,857.668	20.72	0.4835	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			1,655.90130	1,559.514	20.78	0.5075	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			1,852.90130	1,919.514	20.78	0.4925	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			0.15170		0.15320			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15180		0.15280			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15110		0.15250			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			0.07140		0.07280			0.0000	0.00	0	11,085
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06620		0.06660			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.06190		0.06240			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			10.59040		10.50880			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.75140		10.66820			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.90960		10.82590			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,504.81720	1,594.908	20.22	0.9639	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			6.01720	14.508	20.22	0.0361	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,524.59710	1,614.344	20.30	0.9652	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			5.79710	13.944	20.30	0.0348	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,514.70610	1,604.623	20.26	0.9646	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			5.90610	14.223	20.26	0.0354	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,292.93290	1,397.203	18.44	0.8574	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			84.73290	105.803	18.44	0.1426	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,284.40600	1,388.814	18.43	0.8556	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			86.20600	107.414	18.43	0.1444	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,275.89930	1,380.447	18.42	0.8538	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			87.69930	109.047	18.42	0.1462	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			601.21100	710.586	18.42	0.5451	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			625.31100	650.986	18.42	0.4549	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			597.08850	706.037	18.42	0.5428	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			631.18850	656.437	18.42	0.4572	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			592.99200	701.511	18.43	0.5405	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			637.09200	661.911	18.43	0.4595	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 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			1.39500		1.40620			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.41010		1.42130			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.42340		1.43490			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.43220		1.44360			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			862.00000	750.000		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			762.00000	650.000		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			662.00000	550.000		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			13.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			0.00000	99.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			213.00000	101.000		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			113.00000	1.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			249.00000	134.000		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			149.00000	34.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			349.00000	234.000		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			236.00000	122.000		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			136.00000	22.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			36.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			0.00000	78.000		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			1.12150		1.11830			0.0000	0.00	0	4,694
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.12530		1.12210			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12930		1.12620			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			27,367.08000		27,553.90000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	19/09/2016	Foreign Exchange Future			27,912.55000		28,092.03000			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			11.42750		11.49370			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.63430		11.69760			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			1,334.62050	1,268.486	17.75	0.9272	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			30.92050	30.987	17.75	0.0728	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,325.14340	1,259.030	17.71	0.9260	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			31.44340	31.530	17.71	0.0740	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,315.67590	1,249.582	17.67	0.9248	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			31.97590	32.082	17.67	0.0752	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			622.24520	582.611	17.98	0.5287	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			544.64520	568.311	17.98	0.4713	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			617.73580	578.124	17.99	0.5259	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			550.13580	573.824	17.99	0.4741	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			613.25770	573.661	18.00	0.5232	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			555.65770	579.361	18.00	0.4768	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	13/06/2016	Foreign Exchange Future			5.35000		5.35920			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.31960		5.32570			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			608.74920	602.212	17.30	0.9357	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			9.54920	12.212	17.30	0.0643	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			599.10990	592.671	17.20	0.9333	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			9.90990	12.671	17.20	0.0667	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			589.48550	583.148	17.11	0.9309	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			10.28550	13.148	17.11	0.0691	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			282.59370	274.584	16.37	0.5687	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			206.89370	204.984	16.37	0.4313	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			277.28010	269.244	16.36	0.5621	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			211.58010	209.644	16.36	0.4379	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			272.03190	263.972	16.35	0.5554	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			216.33190	214.372	16.35	0.4446	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>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 13/06/2016 Foreign Exchange Future			1.31670		1.31720			0.0000	0.00	0	0
ZMW / R On 19/09/2016 Foreign Exchange Future			1.25940		1.26620			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>385 447 685.80</b>	<b>23,902</b>	<b>1,171,206</b>
<b>Total Options</b>									<b>4 204 144.94</b>	<b>5,085</b>	<b>1,703,319</b>
<b>Grand Total:</b>									<b>389,651,830.74</b>	<b>28,987</b>	<b>2,874,525</b>