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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/12/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/12/2015 Foreign Exchange Future			15.23110		15.17180			0.0000	0.00	0	0
\$ / R On 05/01/2016 Foreign Exchange Future			15.24970		15.18270			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			15.27020		15.20670			0.0000	0.00	0	4,393
\$ / R On 13/01/2016 Foreign Exchange Future			15.27320		15.21010			0.0000	0.00	0	1,176
\$ / R On 15/01/2016 Foreign Exchange Future			15.27900		15.21690			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			15.31430		15.25590			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			15.32010		15.26060			0.0000	0.00	0	212
\$ / R On 12/02/2016 Foreign Exchange Future			15.35940		15.29370			0.0000	0.00	0	106
\$ / R On 19/02/2016 Foreign Exchange Future			15.37910		15.31020			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			15.39600		15.32530			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			15.39880		15.32860			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			15.40720		15.33850			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			15.41300		15.34510			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			15.42730		15.36160			0.0000	0.00	0	187
\$ / R On 11/03/2016 Foreign Exchange Future			15.43880		15.37480			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.44740		15.38470			0.0000	382,230,465.60	24,744	1,007,323
\$ / R On 15/03/2016 Foreign Exchange Future			15.45020		15.38800			0.0000	0.00	0	50
\$ / R On 16/03/2016 Foreign Exchange Future			15.45310		15.39130			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.47320		15.41440			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.49040		15.43220			0.0000	0.00	0	0
\$ / R On 15/04/2016 Foreign Exchange Future			15.54010		15.48150			0.0000	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/04/2016	Foreign Exchange Future			15.54880		15.49020			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			15.57220		15.51350			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			15.61320		15.55410			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.62190		15.56280			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			15.66290		15.60340			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.67460		15.61500			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			15.69210		15.63240			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.69800		15.63820			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.70090		15.64110			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.71260		15.65270			0.0000	22,154,766.00	1,410	47,632
\$ / R	On	24/06/2016	Foreign Exchange Future			15.74480		15.68460			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.75650		15.69580			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.84410		15.77670			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.88950		15.81860			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.93480		15.86040			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.96800		15.89110			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.97410		15.89670			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.97710		15.89950			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.98920		15.91060			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.99520		15.91620			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.00730		15.92740			0.0000	4,402,007.50	275	33,424
\$ / R	On	28/09/2016	Foreign Exchange Future			16.03450		15.95370			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.12490		16.04870			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.23140		16.16060			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.28300		16.21490			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.29920		16.23190			0.0000	0.00	0	6,418
\$ / R	On	13/03/2017	Foreign Exchange Future			16.51240		16.44580			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			16.75310		16.68670			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>408,787,239.10</b>	<b>26,429</b>	<b>1,102,822</b>
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call			1,672.11900	1,731.200	29.40	0.9994	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put			0.31900	0.100	29.40	0.0006	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call			1,253.03040	1,311.435	24.93	0.9977	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put			1.23040	0.335	24.93	0.0023	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Call			245.59880	270.165	17.37	0.6091	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Put			182.89880	140.465	17.37	0.3909	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	14.97	Call			333.31320	366.927	17.25	0.7207	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	14.97	Put			120.61320	87.227	17.25	0.2793	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	14.98	Call			326.94720	359.949	17.25	0.7137	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	14.98	Put			124.24720	90.249	17.25	0.2863	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			1,415.86820	1,475.870	21.30	0.9801	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			9.16820	5.670	21.30	0.0199	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			2,280.98800	2,343.697	24.23	0.9981	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			0.88800	0.497	24.23	0.0019	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call			405.40890	435.325	18.04	0.6663	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put			188.50890	156.325	18.04	0.3337	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Call			855.93790	909.627	18.13	0.9073	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Put			39.03790	30.627	18.13	0.0927	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Call			535.57980	573.226	17.83	0.7686	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Put			19.54360	14.331	19.28	0.0461	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Put			118.67980	94.225	17.83	0.2314	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Call			467.79620	501.582	17.93	0.7192	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Put			150.89620	122.582	17.93	0.2808	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call			1,232.38350	1,290.069	19.66	0.9638	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put			15.48350	11.069	19.66	0.0362	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call			1,136.44360	1,193.331	19.28	0.9539	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			403.69860	424.338	18.15	0.5825	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			307.79860	270.038	18.15	0.4175	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			330.28280	345.575	18.42	0.5088	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			394.38280	351.275	18.42	0.4912	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			1,761.44290	1,818.274	18.48	0.9872	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			5.54290	3.974	18.48	0.0128	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			853.35900	894.754	17.26	0.8588	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			77.45900	60.454	17.26	0.1412	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			3,456.20880	3,514.474	26.00	0.9995	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			0.30880	0.174	26.00	0.0005	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			2,288.34580	2,345.911	21.10	0.9950	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			2.44580	1.611	21.10	0.0050	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			2,148.91340	2,206.330	20.40	0.9936	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			3.01340	2.031	20.40	0.0064	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			1,529.64720	1,586.828	17.10	0.9786	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			9.04720	6.728	17.10	0.0214	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			1,048.42590	1,096.865	17.28	0.9084	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			47.82590	36.765	17.28	0.0916	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call			848.72800	889.669	17.39	0.8465	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put			88.12800	69.569	17.39	0.1535	0.00	0	2,000
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			3,694.30540	3,759.814	24.73	0.9990	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.60540	0.414	24.73	0.0010	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			393.94140	413.600	18.91	0.4992	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			500.24140	454.200	18.91	0.5008	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			1,425.23630	1,483.924	17.37	0.9284	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			45.03630	34.824	17.37	0.0716	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			1,108.00660	1,159.130	17.55	0.8588	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			97.80660	80.030	17.55	0.1412	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			676.26770	710.509	18.13	0.6790	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			276.06770	241.409	18.13	0.3210	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			749.78160	786.171	18.03	0.7002	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			264.48160	230.171	18.03	0.2998	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			373.54080	391.640	19.46	0.4395	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			688.24080	635.640	19.46	0.5605	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			3,527.46020	3,597.540	23.75	0.9968	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			2.16020	1.540	23.75	0.0032	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call		1,851.57190	1,916.742	18.53	0.9584	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put		26.27190	20.742	18.53	0.0416	0.00	0	150
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call		878.87300	919.730	17.78	0.7586	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put		200.27300	170.930	17.78	0.2414	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call		927.68430	969.709	17.70	0.7711	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put		189.18430	162.509	17.70	0.2289	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call		1,474.98250	1,531.790	17.38	0.9178	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put		56.48250	44.590	17.38	0.0822	0.00	0	100
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call		939.91220	981.202	17.79	0.7687	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put		194.81220	168.202	17.79	0.2313	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call		933.03490	973.873	17.80	0.7659	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put		197.93490	170.873	17.80	0.2341	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call		926.19220	966.571	17.80	0.7632	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put		201.09220	173.571	17.80	0.2368	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call		932.21090	969.740	17.85	0.7515	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put		220.61090	192.440	17.85	0.2485	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		2,854.66010	2,916.914	21.07	0.9853	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		9.86010	8.114	21.07	0.0147	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call		202.36300	208.663	21.94	0.2338	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put		1,567.66300	1,511.263	21.94	0.7662	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		22.41660	21.501	28.73	0.0279	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		4,867.71660	4,804.101	28.73	0.9721	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call		304.96790	315.820	20.76	0.3321	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put		1,120.26790	1,068.421	20.76	0.6679	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call		274.48230	283.963	21.06	0.3041	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put		1,229.78230	1,176.564	21.06	0.6959	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		243.51580	251.615	21.41	0.2746	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		1,358.81580	1,304.215	21.41	0.7254	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		354.99220	367.761	20.33	0.3758	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		970.29220	920.361	20.33	0.6242	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call		326.47580	338.204	20.57	0.3512	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put		1,051.77580	1,000.804	20.57	0.6488	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		316.68720	328.063	20.66	0.3426	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		1,081.98720	1,030.663	20.66	0.6574	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		429.32080	444.850	19.80	0.4365	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		794.62080	747.450	19.80	0.5635	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call		397.91770	412.275	20.01	0.4115	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put		863.21770	814.875	20.01	0.5885	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		357.70700	370.576	20.31	0.3781	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		963.00700	913.176	20.31	0.6219	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call		491.94320	509.840	19.41	0.4841	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put		677.24320	632.440	19.41	0.5159	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call		484.58190	502.196	19.45	0.4786	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put		689.88190	644.796	19.45	0.5214	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call		480.93730	498.416	19.48	0.4759	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put		696.23730	651.016	19.48	0.5241	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	14/03/2016	Foreign Exchange Option	15.53	Call			506.98750	525.455	19.33	0.4950	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			652.28750	608.055	19.33	0.5050	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			499.41240	517.591	19.37	0.4895	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			664.71240	620.191	19.37	0.5105	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			495.66610	513.702	19.39	0.4868	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			670.96610	626.302	19.39	0.5132	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			651.51070	675.957	18.76	0.5894	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			466.81070	428.557	18.76	0.4106	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			627.25520	650.871	18.84	0.5748	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			492.55520	453.471	18.84	0.4252	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			617.75840	641.047	18.87	0.5690	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			503.05840	463.647	18.87	0.4310	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			739.61610	767.055	18.49	0.6392	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			384.91610	349.655	18.49	0.3608	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			734.18740	761.447	18.50	0.6363	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			389.48740	354.047	18.50	0.3637	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			671.45310	696.584	18.69	0.6011	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			446.75310	409.184	18.69	0.3989	1,022,959.25	2,500	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			761.63090	789.811	18.42	0.6509	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			366.93090	332.411	18.42	0.3491	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			756.08160	784.074	18.44	0.6480	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			371.38160	336.674	18.44	0.3520	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			750.56040	778.369	18.46	0.6451	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			375.86040	340.969	18.46	0.3549	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			936.10950	970.004	17.97	0.7340	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			251.40950	222.604	17.97	0.2660	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			904.15850	937.014	18.04	0.7200	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			269.45850	239.615	18.04	0.2800	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			812.97580	842.865	18.28	0.6771	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			328.27580	295.465	18.28	0.3229	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,097.06820	1,136.952	17.85	0.7924	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			182.36820	159.552	17.85	0.2076	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			1,075.08080	1,114.357	17.87	0.7851	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			190.38080	166.957	17.87	0.2149	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,010.58580	1,048.025	17.91	0.7627	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			215.88580	190.625	17.91	0.2373	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			1,297.35680	1,342.322	17.73	0.8498	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			122.65680	104.922	17.73	0.1502	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			1,257.53620	1,301.556	17.75	0.8396	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			132.83620	114.156	17.75	0.1604	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			1,218.32070	1,261.377	17.78	0.8289	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			143.62070	123.977	17.78	0.1711	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,470.78550	1,519.510	17.63	0.8887	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			86.08550	72.110	17.63	0.1113	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			1,386.99700	1,433.979	17.67	0.8710	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			102.29700	86.579	17.67	0.1290	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	14/03/2016	Foreign Exchange Option	14.20	Call			1,305.39140	1,350.545	17.72	0.8518	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			120.69140	103.145	17.72	0.1482	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,682.82850	1,736.614	17.91	0.9200	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			58.12850	49.214	17.91	0.0800	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			1,522.04350	1,571.766	17.60	0.8984	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			77.34350	64.366	17.60	0.1016	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			1,513.45140	1,563.010	17.60	0.8969	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			78.75140	65.611	17.60	0.1031	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,878.44150	1,934.183	18.41	0.9389	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			43.74150	36.783	18.41	0.0611	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,803.47760	1,858.521	18.22	0.9323	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			48.77760	41.121	18.22	0.0677	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			1,692.05460	1,745.941	17.93	0.9210	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			57.35460	48.541	17.93	0.0790	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,211.61390	2,269.800	19.23	0.9617	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			26.91390	22.401	19.23	0.0383	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			2,153.98070	2,211.811	19.09	0.9584	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			29.28070	24.411	19.09	0.0416	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			1,925.54620	1,981.695	18.52	0.9428	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			40.84620	34.295	18.52	0.0572	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			2,599.88700	2,659.910	20.18	0.9780	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			15.18700	12.510	20.18	0.0220	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			2,453.56190	2,512.995	19.83	0.9728	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			18.86190	15.595	19.83	0.0272	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			2,308.06610	2,366.795	19.47	0.9665	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			23.36610	19.395	19.47	0.0335	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,131.62410	3,193.121	21.54	0.9897	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			6.92410	5.721	21.54	0.0103	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			2,845.22400	2,906.020	20.77	0.9846	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			10.52400	8.620	20.77	0.0154	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			2,658.61640	2,718.848	20.32	0.9798	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			13.91640	11.448	20.32	0.0202	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			3,340.17720	3,401.854	22.24	0.9920	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			5.47720	4.454	22.24	0.0080	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			3,330.23840	3,391.908	22.21	0.9919	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			5.53840	4.508	22.21	0.0081	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			3,280.55590	3,342.184	22.04	0.9914	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			5.85590	4.784	22.04	0.0086	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			3,439.60000	3,501.354	22.57	0.9929	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			4.90000	3.954	22.57	0.0071	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			3,389.88050	3,451.597	22.40	0.9925	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			5.18050	4.197	22.40	0.0075	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			3,350.11650	3,411.802	22.27	0.9921	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			5.41650	4.401	22.27	0.0079	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			3,588.84730	3,650.707	23.07	0.9941	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			4.14730	3.307	23.07	0.0059	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			3,788.02100	3,850.006	23.73	0.9954	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			3.32100	2.606	23.73	0.0046	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			3,558.98800	3,620.828	22.97	0.9939	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			4.28800	3.428	22.97	0.0061	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,479.38670	3,541.170	22.70	0.9933	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			4.68670	3.770	22.70	0.0067	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			4,336.49880	4,398.747	25.55	0.9976	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			1.79880	1.347	25.55	0.0024	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,837.84150	3,899.855	23.90	0.9957	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			3.14150	2.455	23.90	0.0043	0.00	0	42,370
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			422.05920	436.940	19.91	0.4279	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			824.05920	776.740	19.91	0.5721	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,085.48360	2,141.794	18.90	0.9523	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			34.18360	28.694	18.90	0.0477	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			994.28950	1,030.152	18.00	0.7508	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			232.98950	207.052	18.00	0.2492	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			820.70450	847.189	18.48	0.6571	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			376.30450	343.989	18.48	0.3429	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,804.25050	1,854.752	18.12	0.9214	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			59.85050	51.552	18.12	0.0786	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,983.49500	2,034.555	18.32	0.9336	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			51.29500	44.155	18.32	0.0664	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			701.07240	723.496	18.85	0.5830	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			518.87240	483.096	18.85	0.4170	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			431.02910	444.610	20.19	0.4072	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			958.82910	914.210	20.19	0.5928	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,637.52550	3,694.937	22.23	0.9925	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			5.32550	4.537	22.23	0.0075	0.00	0	250
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			523.47050	540.287	20.03	0.4432	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			931.97050	890.187	20.03	0.5568	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,640.09670	1,685.127	17.62	0.8693	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			119.89670	106.327	17.62	0.1307	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			711.84210	734.689	19.12	0.5521	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			641.64210	605.889	19.12	0.4479	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			448.26840	463.233	20.70	0.3778	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,224.76840	1,181.033	20.70	0.6222	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,721.19490	3,778.943	20.94	0.9900	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			7.69490	6.743	20.94	0.0100	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,082.56790	2,132.857	17.93	0.9213	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			69.06790	60.657	17.93	0.0787	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			648.15690	668.658	19.53	0.5032	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			794.65690	756.458	19.53	0.4968	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			764.56590	788.556	19.22	0.5459	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			720.46590	685.356	19.22	0.4541	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,483.81440	1,523.919	17.73	0.8080	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			209.71440	190.719	17.73	0.1920	0.00	0	8,403

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			602.87270	622.139	20.06	0.4528	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			1,020.07270	980.239	20.06	0.5472	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			1,410.48210	627.113	20.28	0.4383	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,937.08210	1,094.213	20.28	0.5617	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			1,197.85660	473.027	21.30	0.3480	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,294.45660	1,510.127	21.30	0.6520	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			4,065.94510	3,871.310	19.65	0.9884	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			262.54510	8.410	19.65	0.0116	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,797.94390	2,238.870	17.51	0.9124	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			694.54390	75.970	17.51	0.0876	0.00	0	150
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,199.59760	1,233.355	18.08	0.7013	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			404.59760	378.755	18.08	0.2987	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,445.38910	3,503.613	17.97	0.9838	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			12.98910	11.513	17.97	0.0162	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			897.33620	924.202	19.05	0.5735	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			714.93620	682.102	19.05	0.4265	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,373.18890	1,410.231	17.93	0.7444	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			334.98890	312.231	17.93	0.2556	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			770.39120	794.282	19.61	0.5109	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			912.19120	876.282	19.61	0.4891	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,417.04480	2,468.673	17.14	0.9316	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			65.94480	57.773	17.14	0.0684	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,408.06550	2,459.603	17.14	0.9307	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			66.96550	58.703	17.14	0.0693	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,399.09820	2,450.544	17.15	0.9298	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			67.99820	59.644	17.15	0.0702	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,510.78480	2,563.165	17.00	0.9391	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			58.08480	50.566	17.00	0.0609	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,429.57100	2,481.155	17.05	0.9313	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			66.87100	58.555	17.05	0.0687	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,420.60650	2,472.099	17.05	0.9304	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			67.90650	59.499	17.05	0.0696	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,411.65590	2,463.056	17.06	0.9294	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			68.95590	60.456	17.06	0.0706	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,244.02720	2,293.585	17.17	0.9104	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			91.32720	80.985	17.17	0.0896	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,218.00970	2,267.257	17.19	0.9071	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			95.30970	84.657	17.19	0.0929	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,637.69390	1,678.543	17.62	0.8068	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			234.99390	215.943	17.62	0.1932	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,459.49190	1,497.808	17.82	0.7630	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			306.79190	285.208	17.82	0.2370	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,231.87490	1,266.856	18.10	0.6969	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			429.17490	404.256	18.10	0.3031	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,186.20950	1,218.773	18.19	0.6811	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			463.50950	436.173	18.19	0.3189	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	15.00	Call		1,147.46810	1,179.300	18.30	0.6669	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		494.76810	466.700	18.30	0.3331	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		676.33710	698.205	20.12	0.4576	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		1,123.63710	1,085.605	20.12	0.5424	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		635.80290	656.653	20.34	0.4359	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		1,213.10290	1,174.053	20.34	0.5641	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		552.37260	570.819	20.86	0.3892	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,429.67260	1,388.219	20.86	0.6108	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		486.43260	502.993	21.36	0.3499	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		1,643.73260	1,600.393	21.36	0.6501	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		461.03040	476.853	21.58	0.3343	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		1,738.33040	1,694.253	21.58	0.6657	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		435.27290	450.343	21.81	0.3182	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,842.57290	1,797.744	21.81	0.6818	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		276.45190	286.677	23.34	0.2149	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		2,693.75190	2,644.077	23.34	0.7851	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		2,778.42950	2,833.065	16.83	0.9602	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		35.72950	30.465	16.83	0.0398	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		2,694.47050	2,748.458	16.88	0.9544	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		41.77050	35.858	16.88	0.0456	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		264.67140	274.460	23.48	0.2067	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		2,781.97140	2,731.860	23.48	0.7933	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		3,505.81220	3,564.215	17.90	0.9839	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		13.11220	11.615	17.90	0.0161	0.00	0	330
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		1,101.26170	1,131.455	18.56	0.6361	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		586.66170	556.655	18.56	0.3639	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		562.02710	580.651	21.02	0.3836	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		1,517.42710	1,475.851	21.02	0.6164	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		2,291.60360	2,341.244	16.89	0.9092	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		95.80360	84.744	16.89	0.0908	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		579.46840	598.541	20.95	0.3898	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		1,503.66840	1,462.040	20.95	0.6102	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		484.75860	501.000	21.68	0.3353	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		1,828.95860	1,784.500	21.68	0.6647	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		3,907.13770	3,966.618	18.69	0.9869	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		11.33770	10.118	18.69	0.0131	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		490.05400	507.270	22.19	0.3160	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,163.35400	2,113.170	22.19	0.6840	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		3,990.21960	4,056.022	18.10	0.9854	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		13.51960	11.922	18.10	0.0146	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		2,379.19520	2,433.357	16.35	0.9088	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		102.49520	89.257	16.35	0.0912	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		552.98240	571.657	21.66	0.3506	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		1,906.28240	1,857.557	21.66	0.6494	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		3,141.43160	3,207.388	14.71	0.9755	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		22.83160	17.888	14.71	0.0245	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,112.93500	1,147.052	19.06	0.5913	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			814.33500	777.552	19.06	0.4087	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,469.47570	2,528.861	15.93	0.9084	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			109.07570	94.061	15.93	0.0916	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			525.64760	543.961	22.34	0.3157	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,365.24760	2,309.161	22.34	0.6843	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			485.34760	501.735	22.64	0.2945	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,554.94760	2,496.935	22.64	0.7055	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,076.38740	4,148.928	17.68	0.9838	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			15.98740	14.128	17.68	0.0162	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			536.24490	553.494	22.37	0.3144	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,445.14490	2,385.494	22.37	0.6856	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,502.46700	2,564.585	15.84	0.9078	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			111.36700	96.585	15.84	0.0922	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,342.52050	2,401.371	16.27	0.8826	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			151.42050	133.371	16.27	0.1174	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			547.25670	564.967	22.29	0.3200	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,396.15670	2,336.967	22.29	0.6800	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,287.58620	2,345.537	16.45	0.8715	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			170.88620	151.437	16.45	0.1285	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			640.84120	661.738	21.66	0.3651	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,044.14120	1,987.638	21.66	0.6349	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,512.29500	2,575.030	15.85	0.9073	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			112.79500	97.930	15.85	0.0927	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			544.63240	562.145	22.36	0.3168	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,445.13240	2,385.045	22.36	0.6832	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			415.41090	426.858	23.51	0.2469	0.00	0	2,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,214.81090	3,147.658	23.51	0.7531	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,517.44850	1,565.104	18.23	0.6951	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			556.84850	525.904	18.23	0.3049	0.00	0	2,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,689.01820	2,758.916	15.54	0.9264	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			82.81820	73.716	15.54	0.0736	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,706.08840	2,776.299	15.50	0.9284	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			79.88840	71.099	15.50	0.0716	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,697.54320	2,767.598	15.52	0.9274	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			81.34320	72.398	15.52	0.0726	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,822.09810	1,873.395	17.81	0.7646	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			394.69810	366.096	17.81	0.2354	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			629.84990	650.357	21.90	0.3526	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,202.44990	2,143.057	21.90	0.6474	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			589.90680	609.212	22.17	0.3334	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,362.50680	2,301.912	22.17	0.6666	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			346.82290	353.421	24.78	0.2034	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,969.42290	3,896.120	24.78	0.7966	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,704.22620	2,771.771	15.51	0.9261	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			86.82620	74.471	15.51	0.0739	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	13.24	Call			2,764.28220	2,832.825	15.37	0.9332	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			76.88220	65.525	15.37	0.0668	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,721.29830	2,789.133	15.47	0.9282	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			83.89830	71.833	15.47	0.0718	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,712.75360	2,780.443	15.49	0.9272	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			85.35360	73.143	15.49	0.0728	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,574.48710	2,641.456	15.91	0.9039	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			120.78710	106.956	15.91	0.0961	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			518.18270	533.302	22.85	0.2923	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,814.48270	2,748.802	22.85	0.7077	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			493.66010	507.538	23.05	0.2798	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,949.96010	2,883.038	23.05	0.7202	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,173.43940	4,252.574	17.54	0.9809	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			19.73940	18.074	17.54	0.0191	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,674.69700	2,734.468	15.62	0.9049	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			125.99700	109.568	15.62	0.0951	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			515.62840	527.096	23.41	0.2746	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,236.92840	3,172.196	23.41	0.7254	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			504.69360	515.676	23.51	0.2693	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,305.99360	3,240.776	23.51	0.7307	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,271.05120	4,344.214	17.15	0.9803	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			22.35120	19.314	17.15	0.0197	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,783.41390	2,839.433	15.17	0.9083	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			122.81390	108.033	15.17	0.0917	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			517.25740	524.040	24.07	0.2578	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,756.65740	3,692.640	24.07	0.7422	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,383.54100	4,451.115	16.63	0.9805	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			22.94100	19.715	16.63	0.0195	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,591.28750	3,657.924	14.67	0.9646	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			36.38750	34.924	14.67	0.0354	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,610.91200	3,677.481	14.71	0.9651	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			36.01200	34.481	14.71	0.0349	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,601.09860	3,667.702	14.69	0.9649	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			36.19860	34.702	14.69	0.0351	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,008.31370	3,059.265	14.16	0.9341	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			86.41370	70.064	14.16	0.0659	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,854.27350	2,901.714	14.74	0.9126	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			122.37350	102.514	14.74	0.0874	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,861.42370	1,899.227	18.03	0.7122	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,044.89360	4,981.860	26.85	0.7818	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,451.93910	4,515.745	15.88	0.9831	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			20.03910	16.545	15.88	0.0169	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,124.93150	4,060.935	24.98	0.7453	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,024.99050	3,076.312	14.10	0.9362	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			83.09050	67.112	14.10	0.0638	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,016.64130	3,067.778	14.13	0.9352	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	13.30	Put			84.74130	68.578	14.13	0.0648	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			476.79360	481.060	26.85	0.2182	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,524.60520	3,465.211	23.77	0.7132	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			596.43680	602.321	23.93	0.2812	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,614.53680	3,553.121	23.93	0.7188	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			551.64660	555.209	24.87	0.2573	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,069.74660	4,006.009	24.87	0.7427	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			546.83150	550.135	24.98	0.2547	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,300.81970	3,242.881	23.42	0.6970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			629.81430	638.656	23.54	0.2972	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,377.91430	3,319.456	23.54	0.7028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			627.00130	635.728	23.57	0.2960	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,395.10130	3,336.528	23.57	0.7040	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			606.50520	614.411	23.77	0.2868	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			803.74530	770.557	18.54	0.3447	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,223.69270	1,252.104	20.08	0.5276	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,391.79270	1,352.905	20.08	0.4724	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			711.99020	724.095	22.83	0.3331	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,930.09020	2,874.895	22.83	0.6669	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			642.71970	652.081	23.42	0.3030	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			609.52370	580.027	18.03	0.2878	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,849.48070	1,887.292	18.05	0.7096	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			617.58070	588.092	18.05	0.2904	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,735.80550	1,771.448	18.23	0.6828	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			703.90550	672.248	18.23	0.3172	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,635.64530	1,669.757	18.54	0.6553	0.00	0	86,321
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,924.63460	1,961.360	18.43	0.6785	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			818.83460	788.960	18.43	0.3215	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,919.41010	1,956.141	18.44	0.6773	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			823.61010	793.741	18.44	0.3227	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,914.19990	1,950.930	18.45	0.6760	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			828.39990	798.530	18.45	0.3240	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			938.97840	910.657	18.48	0.3247	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,110.70690	2,148.771	18.49	0.6742	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			944.00690	915.671	18.49	0.3258	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,105.75610	2,143.805	18.50	0.6731	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			949.05610	920.706	18.50	0.3269	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,115.67840	2,153.757	18.48	0.6753	0.00	0	0
<b>Total \$ / R Option</b>												<b>1,022,959.25</b>	<b>2,500</b>	<b>1,527,783</b>
<b>Total \$ / R</b>												<b>409,810,198.35</b>	<b>28,929</b>	<b>2,630,605</b>
\$ / R	MAXI	On	14/03/2016	Foreign Exchange Future		15.44740		15.38470			0.0000	154,474.00	10	1,279
\$ / R	MAXI	On	13/06/2016	Foreign Exchange Future		15.71260		15.65270			0.0000	78,563.00	5	151
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Future		16.00730		15.92740			0.0000	0.00	0	80
\$ / R	MAXI	On	19/12/2016	Foreign Exchange Future		16.29920		16.23190			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Future</b>												<b>233,037.00</b>	<b>15</b>	<b>1,510</b>
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call		300,299.14760		306,416.869	21.15	0.9878	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put		829.14760		676.869	21.15	0.0122	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call		299,311.67670		305,427.241	21.13	0.9876	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put		841.67670		687.241	21.13	0.0124	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call		298,324.35760		304,437.741	21.10	0.9874	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put		854.35760		697.741	21.10	0.0126	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call		229,644.28720		234,660.183	17.13	0.9167	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		8,374.28720		7,400.183	17.13	0.0833	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		228,767.37930		233,773.318	17.14	0.9157	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		8,497.37930		7,513.318	17.14	0.0843	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		227,891.65420		232,887.596	17.15	0.9146	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		8,621.65420		7,627.596	17.15	0.0854	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		151,580.25730		156,331.816	18.25	0.6901	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		57,840.25730		54,601.815	18.25	0.3099	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		150,999.40430		155,743.848	18.26	0.6885	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		58,259.40430		55,013.848	18.26	0.3115	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		150,419.80640		155,157.666	18.27	0.6870	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		58,679.80640		55,427.666	18.27	0.3130	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		185,809.72510		189,537.710	18.07	0.7106	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		61,619.72510		58,617.710	18.07	0.2894	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		185,229.91490		188,956.691	18.09	0.7093	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		62,039.91490		59,036.691	18.09	0.2907	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		184,651.70050		188,376.764	18.10	0.7079	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		62,461.70050		59,456.764	18.10	0.2921	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>233,037.00</b>	<b>15</b>	<b>1,510</b>
£ / R	On 12/01/2016	Foreign Exchange Future			22.72380		22.57340			0.0000	0.00	0	15	
£ / R	On 26/02/2016	Foreign Exchange Future			22.91570		22.75620			0.0000	0.00	0	163	
£ / R	On 29/02/2016	Foreign Exchange Future			22.92810		22.77090			0.0000	0.00	0	56	
£ / R	On 07/03/2016	Foreign Exchange Future			22.95810		22.80520			0.0000	0.00	0	50	
£ / R	On 14/03/2016	Foreign Exchange Future			22.98800		22.83960			0.0000	1,218,364.00	53	33,566	
£ / R	On 13/06/2016	Foreign Exchange Future			23.39130		23.24640			0.0000	0.00	0	848	
£ / R	On 08/09/2016	Foreign Exchange Future			23.79350		23.62180			0.0000	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Future			23.84460		23.66930			0.0000	0.00	0	225	
£ / R	On 19/12/2016	Foreign Exchange Future			24.29650		24.13770			0.0000	0.00	0	0	
<b>Total £ / R Future</b>												<b>1,218,364.00</b>	<b>53</b>	<b>34,923</b>
£ / R	On 12/01/2016	Foreign Exchange Option	21.09	Call		1,498.29850		1,653.883	19.25	0.9533	0.00	0	0	
£ / R	On 12/01/2016	Foreign Exchange Option	21.09	Put		14.89850		20.083	19.25	0.0467	0.00	0	0	
£ / R	On 26/02/2016	Foreign Exchange Option	22.09	Call		1,000.79980		1,225.181	19.55	0.6866	0.00	0	0	
£ / R	On 26/02/2016	Foreign Exchange Option	22.09	Put		334.59980		399.481	19.55	0.3134	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			1,059.07560	1,283.708	19.40	0.6981	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			318.17560	385.608	19.40	0.3019	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			1,059.17600	1,287.992	19.64	0.6781	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			373.97600	449.892	19.64	0.3219	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			3,669.27310	3,833.933	21.88	0.9635	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			19.67310	35.933	21.88	0.0365	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			3,659.37110	3,824.199	21.85	0.9633	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			19.77110	36.199	21.85	0.0367	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			3,649.46980	3,814.466	21.83	0.9630	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			19.86980	36.466	21.83	0.0370	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			2,150.39170	2,354.784	18.60	0.8860	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			60.79170	116.784	18.60	0.1140	0.00	0	21,300
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			401.64380	571.367	22.05	0.3669	0.00	0	11,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			1,512.04380	1,533.367	22.05	0.6331	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,902.76440	3,110.257	18.57	0.8635	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			156.36440	218.957	18.57	0.1365	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,893.76320	3,101.852	18.56	0.8627	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			157.36320	220.552	18.56	0.1373	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,911.76830	3,118.671	18.57	0.8643	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			155.36830	217.371	18.57	0.1357	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,087.18760	2,322.546	18.43	0.6936	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			725.38760	789.046	18.43	0.3064	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,081.18370	2,316.625	18.43	0.6926	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			729.38370	793.125	18.43	0.3074	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			818.97210	975.592	21.85	0.3604	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,047.17210	3,032.092	21.85	0.6396	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,798.69140	3,019.371	17.76	0.8009	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			376.89140	425.871	17.76	0.1991	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,093.20450	2,328.479	18.42	0.6947	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			721.40450	784.979	18.42	0.3053	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,762.19150	1,982.824	18.94	0.6189	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,092.89150	1,138.224	18.94	0.3811	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,757.60630	1,978.090	18.95	0.6178	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,098.30630	1,143.490	18.95	0.3822	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,766.78960	1,987.570	18.93	0.6199	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,087.48960	1,132.970	18.93	0.3801	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,452.63690	2,633.259	18.01	0.6856	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			954.93690	976.759	18.01	0.3144	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,447.03190	2,627.646	18.02	0.6847	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			959.33190	981.146	18.02	0.3153	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,458.25310	2,638.892	18.00	0.6865	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			950.55310	972.392	18.00	0.3135	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>56,828</b>
<b>Total £ / R</b>												<b>1,218,364.00</b>	<b>53</b>	<b>91,751</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/03/2016	Foreign Exchange Future			0.12798		0.12748			0.0000	0.00	0	6,938
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13054		0.13005			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13347		0.13282			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,526</b>
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			884.78730	918.554	17.04	0.7987	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			137.28730	120.954	17.04	0.2013	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			2,747.74270	2,797.757	16.23	0.9994	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.24270	0.157	16.23	0.0006	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,758.35800	1,806.050	16.23	0.9776	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			10.85800	8.450	16.23	0.0224	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			676.50460	693.096	18.62	0.5384	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			671.00460	639.096	18.62	0.4616	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,059.54680	2,099.584	17.08	0.9351	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			54.04680	45.584	17.08	0.0649	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,233.74490	1,262.274	17.22	0.7791	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			228.24490	208.274	17.22	0.2209	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			999.26470	1,026.290	18.60	0.5966	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			717.66470	679.190	18.60	0.4034	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,384.68160	2,434.805	17.59	0.9118	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			103.08160	87.705	17.59	0.0882	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,577.11780	1,615.876	17.47	0.7829	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			295.51780	268.776	17.47	0.2171	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>11,526</b>
€ / R	On	29/12/2015	Foreign Exchange Future			16.61450		16.64070			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			16.71130		16.74060			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			16.72800		16.75720			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			16.80110		16.82060			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			16.82560		16.84370			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			16.86100		16.88420			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			16.88600		16.91250			0.0000	354,606.00	21	69,636
€ / R	On	13/06/2016	Foreign Exchange Future			17.22340		17.25500			0.0000	0.00	0	5,522
€ / R	On	19/09/2016	Foreign Exchange Future			17.60890		17.62040			0.0000	0.00	0	6,030
€ / R	On	19/12/2016	Foreign Exchange Future			18.00010		18.02600			0.0000	0.00	0	4,500
<b>Total € / R Future</b>												<b>354,606.00</b>	<b>21</b>	<b>85,727</b>
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			944.27120	916.902	20.55	0.9847	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			3.57120	2.402	20.55	0.0153	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			1,341.45340	1,314.971	23.59	0.9969	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			0.75340	0.471	23.59	0.0031	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			2,134.74510	2,104.473	19.30	0.9905	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			4.14510	3.173	19.30	0.0095	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			2,124.81690	2,094.533	19.26	0.9903	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			4.21690	3.233	19.26	0.0097	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			2,114.89000	2,084.594	19.22	0.9901	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			4.29000	3.294	19.22	0.0099	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			1,896.88670	1,866.294	18.33	0.9850	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			6.28670	4.994	18.33	0.0150	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			1,827.71210	1,797.010	18.05	0.9828	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			7.11210	5.710	18.05	0.0172	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			1,620.30140	1,588.473	16.75	0.9702	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			13.10140	10.473	16.75	0.0298	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			1,272.55830	1,239.694	16.82	0.9231	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			35.35830	31.694	16.82	0.0769	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			1,471.73290	1,453.284	17.09	0.9053	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			51.13290	52.184	17.09	0.0947	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			935.53270	917.204	17.36	0.7537	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			174.93270	176.104	17.36	0.2463	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			1,384.65930	1,367.515	17.24	0.8705	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			80.95930	81.915	17.24	0.1295	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			1,414.37950	1,392.342	17.22	0.8553	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			100.17950	101.342	17.22	0.1447	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			6.32200	5.455	22.39	0.0088	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,075.61460	3,047.672	20.60	0.9812	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			13.11460	11.672	20.60	0.0188	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			250.57750	254.950	17.48	0.2812	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			915.87160	895.353	17.66	0.6786	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			303.37160	309.353	17.66	0.3214	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			3,867.83990	3,840.639	22.85	0.9925	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			5.33990	4.639	22.85	0.0075	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,718.82200	3,691.455	22.39	0.9912	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			191.87150	194.817	17.35	0.2313	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,124.89120	1,101.512	17.36	0.7593	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			202.39120	205.512	17.36	0.2407	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			10.90450	10.681	24.81	0.0157	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			4,998.40450	5,024.681	24.81	0.9843	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,013.07750	990.950	17.48	0.7188	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			45.58800	45.347	17.79	0.0697	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,912.94680	1,886.532	17.57	0.9228	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			50.44680	50.532	17.57	0.0772	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			591.88120	578.745	18.34	0.5135	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			579.38120	592.745	18.34	0.4865	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,154.37150	1,130.817	17.35	0.7687	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			16.04900	14.585	20.14	0.0234	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			2,342.91970	2,315.326	18.70	0.9540	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			30.41970	29.327	18.70	0.0460	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,117.58450	1,094.248	17.36	0.7569	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			205.08450	208.248	17.36	0.2431	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	14/03/2016	Foreign Exchange Option	14.96	Call		1,998.08800	1,971.347	17.79	0.9303	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		15.34500	13.882	20.24	0.0223	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		2,928.01790	2,900.055	20.22	0.9775	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		15.51790	14.055	20.22	0.0225	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		1,622.66000	1,597.248	17.22	0.8836	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		80.16000	81.248	17.22	0.1164	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		2,898.54900	2,870.585	20.14	0.9766	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		2,918.19280	2,890.229	20.19	0.9772	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		15.69280	14.229	20.19	0.0228	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		2,055.11370	2,028.182	17.94	0.9349	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		42.61370	42.182	17.94	0.0651	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		2,937.84500	2,909.882	20.24	0.9777	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		1,596.31730	1,574.350	17.28	0.7580	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		301.31730	310.950	17.28	0.2420	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		3,093.78560	3,059.559	16.85	0.9575	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		2,140.56700	2,111.807	17.02	0.8625	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		145.56700	148.407	17.02	0.1375	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		38.78560	36.159	16.85	0.0425	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		2,157.42370	2,128.453	17.02	0.8650	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		142.42370	145.053	17.02	0.1350	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		2,148.98750	2,120.123	17.02	0.8637	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		143.98750	146.723	17.02	0.1363	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		148.73200	151.246	16.80	0.1144	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		2,810.61600	2,801.650	16.80	0.8847	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		150.21600	152.750	16.80	0.1153	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		2,827.65600	2,818.650	16.80	0.8865	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		147.25600	149.750	16.80	0.1135	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		2,819.13200	2,810.146	16.80	0.8856	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		4,382.72760	4,419.360	23.49	0.7647	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		1,798.28510	1,792.996	17.61	0.6617	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		762.28510	782.896	17.61	0.3383	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		636.16870	644.025	21.97	0.2907	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		3,410.16870	3,443.925	21.97	0.7093	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		771.31500	792.136	17.63	0.3409	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		2,148.42060	2,137.186	17.11	0.7362	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		522.42060	537.086	17.11	0.2638	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		1,848.36110	1,842.146	17.53	0.6731	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		722.36110	742.046	17.53	0.3269	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		508.72760	519.459	23.49	0.2353	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		1,792.79270	1,787.605	17.62	0.6604	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		766.79270	787.506	17.62	0.3396	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		1,787.31500	1,782.236	17.63	0.6591	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>335,870</b>
<b>Total € / R</b>											<b>354,606.00</b>	<b>21</b>	<b>421,597</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	15/01/2016	Foreign Exchange Future			11.01640		11.01660			0.0000	0.00	0	3
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.10360		11.10140			0.0000	0.00	0	13,588
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.24710		11.24820			0.0000	0.00	0	2,608
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.41300		11.40100			0.0000	0.00	0	500
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.58290		11.58170			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>16,699</b>
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			1,073.59420	1,071.916	20.94	0.9752	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			6.99420	5.516	20.94	0.0248	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			1,063.77700	1,062.076	20.86	0.9745	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			7.17700	5.675	20.86	0.0255	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			1,053.96520	1,052.240	20.78	0.9738	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			7.36520	5.840	20.78	0.0262	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,329.38390	1,330.538	17.80	0.9361	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			27.98390	26.938	17.80	0.0639	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			802.63070	802.708	16.82	0.8054	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			101.23070	99.108	16.82	0.1946	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			245.46710	246.574	17.70	0.3927	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			544.06710	542.974	17.70	0.6073	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,627.16890	1,628.674	18.98	0.9633	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			15.76890	15.074	18.98	0.0367	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,617.46540	1,618.960	18.94	0.9627	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			16.06540	15.360	18.94	0.0373	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,607.76690	1,609.253	18.90	0.9620	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			16.36690	15.653	18.90	0.0380	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			106.64340	105.586	16.19	0.1536	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,271.49010	1,269.293	16.20	0.8504	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			103.29010	102.193	16.20	0.1496	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,263.15720	1,260.979	16.19	0.8484	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			104.95720	103.879	16.19	0.1516	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,254.84340	1,252.686	16.19	0.8464	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			186.53500	178.880	16.10	0.1915	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,393.35360	1,397.725	16.12	0.8121	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			182.35360	174.725	16.12	0.1879	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,385.43370	1,389.793	16.11	0.8103	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			184.43370	176.793	16.11	0.1897	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,377.53500	1,381.880	16.10	0.8085	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,260.52220	1,255.287	16.02	0.7238	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			348.82220	342.387	16.02	0.2762	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,253.82830	1,248.659	16.02	0.7219	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			352.12830	345.759	16.02	0.2781	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,267.23700	1,261.941	16.02	0.7258	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			345.53700	339.041	16.02	0.2742	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>600</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>17,299</b>
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.11660		11.03480			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.31070		11.23020			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>2</b>
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			220.78390	184.532	15.17	0.3354	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			457.14970	503.525	15.14	0.6741	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			212.34970	176.925	15.14	0.3259	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			451.34060	497.303	15.15	0.6694	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			216.54060	180.703	15.15	0.3306	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			445.58390	491.132	15.17	0.6646	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			686.51520	735.442	15.88	0.6621	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			326.31520	294.742	15.88	0.3379	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			680.98500	729.671	15.90	0.6589	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			330.78500	298.971	15.90	0.3411	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			675.48660	723.935	15.91	0.6557	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			335.28660	303.235	15.91	0.3443	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>2</b>
CHF / R	On	14/03/2016	Foreign Exchange Future			15.63460		15.63120			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			15.97640		15.97810			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,452</b>
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			925.55120	925.326	18.77	0.6977	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			284.35120	280.726	18.77	0.3023	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			919.22530	919.010	18.78	0.6949	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			288.02530	284.410	18.78	0.3051	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			912.92900	912.724	18.80	0.6922	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			291.72900	288.124	18.80	0.3078	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,799.43310	1,801.119	18.47	0.8107	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			221.33310	224.719	18.47	0.1893	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,791.80260	1,793.539	18.48	0.8092	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			223.70260	227.138	18.48	0.1908	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,807.42160	1,809.010	18.47	0.8121	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			219.32160	222.610	18.47	0.1879	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>6,452</b>
CNH / R	On	14/03/2016	Foreign Exchange Future			2.33290		2.32300			0.0000	0.00	0	158
CNH / R	On	13/06/2016	Foreign Exchange Future			2.35380		2.34370			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>158</b>
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,578.36780	1,647.793	19.08	0.7561	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			348.36780	318.793	19.08	0.2439	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,508.29150	1,574.917	19.05	0.7404	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			378.29150	345.917	19.05	0.2596	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,651.38230	1,722.271	19.11	0.7713	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			321.38230	293.271	19.11	0.2287	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,966.28460	2,032.499	18.79	0.7095	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			629.28460	594.499	18.79	0.2905	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,900.85520	1,966.025	18.78	0.6976	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			663.85520	628.025	18.78	0.3024	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,836.69850	1,900.808	18.76	0.6854	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			699.69850	662.808	18.76	0.3146	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>158</b>
DKK / R	On	14/03/2016	Foreign Exchange Future			2.26950		2.27320			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.31710		2.32130			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	14/03/2016	Foreign Exchange Option	2.15	Call			1,620.46070	1,585.031	20.56	0.7270	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			388.46070	390.031	20.56	0.2730	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,552.95870	1,518.249	20.61	0.7106	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			420.95870	423.249	20.61	0.2894	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,691.11580	1,655.310	20.56	0.7427	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			359.11580	360.310	20.56	0.2573	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,822.31380	2,780.055	20.80	0.7954	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			409.31380	409.055	20.80	0.2046	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,747.52710	2,705.773	20.81	0.7857	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			434.52710	434.773	20.81	0.2143	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,673.80630	2,632.598	20.82	0.7758	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			460.80630	461.598	20.82	0.2242	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>
KES / R	On	14/03/2016	Foreign Exchange Future			0.14860		0.14820			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.14830		0.14800			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.14800		0.14790			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>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06840		0.06880			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06500		0.06510			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06270		0.06270			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			10.41230		10.43860			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.53540		10.56500			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.67750		10.69410			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	14/03/2016	Foreign Exchange Option	9.14	Call			1,305.08640	1,278.554	14.08	0.9765	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			6.48640	6.254	14.08	0.0235	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,295.20420	1,268.673	14.02	0.9760	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			6.60420	6.373	14.02	0.0240	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,285.32450	1,258.794	13.96	0.9755	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			6.72450	6.494	13.96	0.0245	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,589.22280	1,558.661	15.54	0.9352	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			34.22280	33.262	15.54	0.0648	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,608.00760	1,577.443	15.58	0.9373	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			33.00760	32.043	15.58	0.0627	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,598.61080	1,568.047	15.56	0.9363	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			33.61080	32.647	15.56	0.0637	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,363.51070	1,342.798	15.16	0.8395	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			129.41070	125.298	15.16	0.1605	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,355.27100	1,334.589	15.15	0.8376	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			131.17100	127.089	15.15	0.1624	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,347.04790	1,326.399	15.14	0.8357	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			132.94790	128.899	15.14	0.1643	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.09310		1.09930			0.0000	0.00	0	4,406
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.09620		1.10240			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.10010		1.10630			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>4,406</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>4,406</b>
RAIN	On	13/06/2016	Foreign Exchange Future			27,059.15000		27,005.65000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/03/2016	Foreign Exchange Future			10.94110		10.92610			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.10370		11.09300			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	14/03/2016	Foreign Exchange Option	9.98	Call			995.53230	1,005.419	16.11	0.8930	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			49.43230	44.319	16.11	0.1070	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			986.86010	996.664	16.11	0.8905	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			50.76010	45.564	16.11	0.1095	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			978.21570	987.935	16.11	0.8880	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			52.11570	46.835	16.11	0.1120	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,042.49220	1,047.838	16.16	0.7910	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			159.49220	154.138	16.16	0.2090	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,057.66010	1,063.044	16.16	0.7960	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			154.66010	149.344	16.16	0.2040	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,050.06380	1,055.427	16.16	0.7935	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			157.06380	151.727	16.16	0.2065	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	14/03/2016	Foreign Exchange Future			5.17040		5.11450			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.13160		5.07550			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	14/03/2016	Foreign Exchange Option	4.49	Call			638.58710	691.884	19.22	0.9446	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			14.08710	11.484	19.22	0.0554	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			629.12030	682.298	19.12	0.9426	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			14.62030	11.898	19.12	0.0574	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			619.67300	672.726	19.03	0.9406	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			15.17300	12.326	19.03	0.0594	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			422.32810	464.297	17.16	0.7566	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			106.82810	92.697	17.16	0.2434	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			415.11680	456.783	17.13	0.7513	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			109.61680	95.183	17.13	0.2487	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			407.96250	449.322	17.09	0.7460	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			112.46250	97.722	17.09	0.2540	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.31820		1.31180			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.23090		1.22320			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R Future									0.00	0	1
Total ZMW / R									0.00	0	1
Total Futures									410593246.10	26,518	1,265,492
Total Options									1022959.25	2,500	1,921,081
Grand Total:									411,616,205.35	29,018	3,186,573