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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/02/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/02/2016 Foreign Exchange Future			15.63800		15.79420			0.0000	0.00	0	0
\$ / R On 19/02/2016 Foreign Exchange Future			15.64100		15.79420			0.0000	0.00	0	0
\$ / R On 23/02/2016 Foreign Exchange Future			15.64990		15.80600			0.0000	0.00	0	0
\$ / R On 24/02/2016 Foreign Exchange Future			15.65280		15.87000			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			15.65570		15.81190			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			15.65860		15.81490			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			15.66750		15.82380			0.0000	0.00	0	306
\$ / R On 01/03/2016 Foreign Exchange Future			15.67050		15.82670			0.0000	0.00	0	0
\$ / R On 02/03/2016 Foreign Exchange Future			15.67350		15.82970			0.0000	0.00	0	0
\$ / R On 03/03/2016 Foreign Exchange Future			15.67640		15.83270			0.0000	0.00	0	467
\$ / R On 07/03/2016 Foreign Exchange Future			15.68830		15.84460			0.0000	0.00	0	301
\$ / R On 11/03/2016 Foreign Exchange Future			15.70020		15.85640			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.70910		15.86530			0.0000	786,790,273.50	50,085	935,811
\$ / R On 15/03/2016 Foreign Exchange Future			15.71210		15.86830			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			15.71500		15.87130			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.73580		15.89210			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.75380		15.91000			0.0000	0.00	0	140
\$ / R On 31/03/2016 Foreign Exchange Future			15.75980		15.91600			0.0000	0.00	0	359
\$ / R On 04/04/2016 Foreign Exchange Future			15.77170		15.92790			0.0000	0.00	0	140
\$ / R On 05/04/2016 Foreign Exchange Future			15.77470		15.93090			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			15.77770		15.93390			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/04/2016	Foreign Exchange Future			15.78070		15.93680			0.0000	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Future			15.79270		15.94880			0.0000	0.00	0	100
\$ / R	On	15/04/2016	Foreign Exchange Future			15.80470		15.96070			0.0000	31,609.40	2	2,256
\$ / R	On	18/04/2016	Foreign Exchange Future			15.81360		15.96960			0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Future			15.81960		15.97560			0.0000	0.00	0	700
\$ / R	On	25/04/2016	Foreign Exchange Future			15.83450		15.99050			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			15.83750		15.99340			0.0000	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Future			15.84650		16.00240			0.0000	0.00	0	500
\$ / R	On	04/05/2016	Foreign Exchange Future			15.86140		16.01720			0.0000	0.00	0	370
\$ / R	On	10/05/2016	Foreign Exchange Future			15.87930		16.03510			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.88830		16.04400			0.0000	0.00	0	50
\$ / R	On	16/05/2016	Foreign Exchange Future			15.89730		16.05290			0.0000	0.00	0	100
\$ / R	On	17/05/2016	Foreign Exchange Future			15.90030		16.05590			0.0000	0.00	0	100
\$ / R	On	27/05/2016	Foreign Exchange Future			15.93070		16.08660			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.94290		16.09890			0.0000	0.00	0	338
\$ / R	On	06/06/2016	Foreign Exchange Future			15.96130		16.11740			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.96740		16.12360			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.97050		16.12670			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.98270		16.13900			0.0000	285,770,676.00	17,880	186,194
\$ / R	On	24/06/2016	Foreign Exchange Future			16.01640		16.17290			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.02860		16.18520			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			16.11420		16.27140			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.11730		16.27450			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.16320		16.32070			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			16.17540		16.33300			0.0000	0.00	0	105
\$ / R	On	26/08/2016	Foreign Exchange Future			16.21020		16.36810			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.24560		16.40370			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.25210		16.41020			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.25530		16.41350			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.26820		16.42640			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.27460		16.43290			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.28750		16.44580			0.0000	81,437.50	5	135,999
\$ / R	On	28/09/2016	Foreign Exchange Future			16.31640		16.47500			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.40660		16.56560			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.51370		16.67340			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.56730		16.72680			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.58410		16.74350			0.0000	86,237,320.00	5,200	14,708
\$ / R	On	13/03/2017	Foreign Exchange Future			16.84440		17.00280			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.07000		17.22690			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,158,911,316.40</b>	<b>73,172</b>	<b>1,280,832</b>
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Call			2.16960	0.000	25.00	0.0000	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Put			847.96960	1,002.000	25.00	1.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	15.87	Call			99.47300	42.258	26.81	0.2350	0.00	0	1,000
\$ / R	On	19/02/2016	Foreign Exchange Option	15.87	Put			175.27300	271.258	26.81	0.7650	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			1,864.30970	1,711.058	46.98	0.9996	0.00	0	3,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			0.10970	0.058	46.98	0.0004	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			1,494.43660	1,341.214	41.17	0.9984	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			0.23660	0.214	41.17	0.0016	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			889.67070	736.691	35.80	0.9656	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			5.47070	5.691	35.80	0.0344	0.00	0	0
\$ / R	On	23/02/2016	Foreign Exchange Option	15.82	Call			166.67920	93.774	20.51	0.3453	0.00	0	1,000
\$ / R	On	23/02/2016	Foreign Exchange Option	15.82	Put			180.67920	263.874	20.51	0.6547	0.00	0	0
\$ / R	On	24/02/2016	Foreign Exchange Option	15.87	Call			0.00000	87.538	20.11	0.3153	175,076.80	2,000	1,000
\$ / R	On	24/02/2016	Foreign Exchange Option	15.87	Put			0.00000	304.738	20.11	0.6847	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			978.39860	823.047	20.55	0.9619	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			6.49860	7.347	20.55	0.0381	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			296.32760	192.512	19.97	0.5194	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			124.42760	176.812	19.97	0.4806	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			4,011.91770	3,855.714	49.66	0.9999	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.01770	0.014	49.66	0.0001	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			2,312.12600	2,155.937	32.95	0.9989	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			0.22600	0.237	32.95	0.0011	0.00	0	150
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			1,169.81840	1,013.926	21.96	0.9743	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			4.91840	5.326	21.96	0.0257	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			1,230.26550	1,074.836	21.08	0.9689	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			6.46550	7.336	21.08	0.0311	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	16.16	Call			113.60950	70.392	20.90	0.2125	0.00	0	5,000
\$ / R	On	29/02/2016	Foreign Exchange Option	16.16	Put			449.80950	562.892	20.90	0.7875	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			1,905.11570	1,748.484	25.09	0.9956	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			1.31570	0.984	25.09	0.0044	0.00	0	100
\$ / R	On	01/03/2016	Foreign Exchange Option	16.26	Call			99.12500	62.399	21.32	0.1846	0.00	0	2,500
\$ / R	On	01/03/2016	Foreign Exchange Option	16.26	Put			532.42500	651.899	21.32	0.8154	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			1,229.39360	1,076.154	21.53	0.9543	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			9.69360	12.654	21.53	0.0457	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			1,239.18580	1,085.858	21.60	0.9553	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			9.48580	12.358	21.60	0.0447	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			1,219.60610	1,066.456	21.46	0.9532	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			9.90610	12.956	21.46	0.0468	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Call			447.89140	340.950	20.08	0.6190	0.00	0	30,000
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Put			118.19140	167.450	20.08	0.3810	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.86	Call			0.00000	171.429	20.61	0.3925	685,714.80	4,000	2,000
\$ / R	On	02/03/2016	Foreign Exchange Option	15.86	Put			0.00000	357.929	20.61	0.6075	0.00	0	0
\$ / R	On	03/03/2016	Foreign Exchange Option	15.79	Call			286.17740	209.151	20.60	0.4396	0.00	0	0
\$ / R	On	03/03/2016	Foreign Exchange Option	15.79	Put			243.47740	322.751	20.60	0.5604	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			1,211.32540	1,060.511	20.43	0.9322	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			16.72540	22.211	20.43	0.0678	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			3,326.54830	3,170.362	27.82	0.9995	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.14830	0.162	27.82	0.0005	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			4,815.30840	4,659.110	33.39	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.00840	0.011	33.39	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.01950	0.013	36.27	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			7,284.71950	7,440.913	36.27	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	36.27	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			134,134.70000	134,290.900	36.27	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			7.32400	5.547	25.40	0.0150	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			2,382.02400	2,536.447	25.40	0.9850	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			1.78580	1.815	35.19	0.0041	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			4,366.48580	4,522.715	35.19	0.9959	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			0.15200	0.104	36.27	0.0003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			6,184.85200	6,341.004	36.27	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			46.44170	35.878	23.55	0.0819	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			1,361.14170	1,506.778	23.55	0.9181	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			31.79180	24.183	23.97	0.0576	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			1,576.49180	1,725.083	23.97	0.9424	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call			20.95920	15.853	24.38	0.0394	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put			1,805.65920	1,956.754	24.38	0.9606	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			79.29300	61.674	22.85	0.1316	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			1,063.99300	1,202.574	22.85	0.8684	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			73.18630	56.855	22.96	0.1226	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			1,107.88630	1,247.755	22.96	0.8774	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call			62.28080	48.276	23.17	0.1063	0.00	0	31,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put			1,196.98080	1,339.176	23.17	0.8937	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			137.00940	107.868	22.12	0.2111	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			771.70940	898.768	22.12	0.7889	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			126.93970	99.721	22.22	0.1978	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			811.63970	940.621	22.22	0.8022	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			92.96350	72.502	22.64	0.1512	0.00	0	35,701
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			977.66350	1,113.402	22.64	0.8488	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			193.16370	153.320	21.60	0.2811	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			597.86370	714.221	21.60	0.7189	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			174.24040	137.928	21.76	0.2582	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			648.94040	768.828	21.76	0.7418	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			147.79680	116.546	22.00	0.2250	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			732.49680	857.446	22.00	0.7750	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			243.19230	194.371	21.25	0.3387	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			487.89230	595.271	21.25	0.6613	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			229.75430	183.295	21.34	0.3236	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			514.45430	624.195	21.34	0.6764	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			213.84440	170.229	21.45	0.3054	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			548.54440	661.129	21.45	0.6946	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			324.87370	262.433	20.78	0.4246	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			359.57370	453.333	20.78	0.5754	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			287.50060	231.135	20.98	0.3865	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			412.20060	512.035	20.98	0.6135	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			283.57050	227.861	21.00	0.3823	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			418.27050	518.761	21.00	0.6177	0.00	0	502
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			397.85380	322.311	20.44	0.4919	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	15.75	Put		282.55380	363.211	20.44	0.5081	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call		387.35240	313.745	20.49	0.4827	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put		292.05240	374.645	20.49	0.5173	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call		347.24650	281.289	20.67	0.4466	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put		331.94650	422.189	20.67	0.5534	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call		488.72570	399.950	20.23	0.5667	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put		213.42570	280.850	20.23	0.4333	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call		482.69080	394.675	20.24	0.5620	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put		217.39080	285.575	20.24	0.4380	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Call		424.94260	344.536	20.33	0.5151	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Put		259.64260	335.436	20.33	0.4849	0.00	0	31,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call		513.34080	421.528	20.19	0.5854	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put		198.04080	262.428	20.19	0.4146	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call		507.11620	416.062	20.20	0.5808	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put		201.81620	266.962	20.20	0.4192	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call		500.94010	410.644	20.21	0.5761	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put		205.64010	271.544	20.21	0.4239	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call		578.12830	478.818	20.10	0.6319	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put		162.82830	219.718	20.10	0.3681	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Call		571.44240	472.875	20.11	0.6273	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Put		166.14240	223.775	20.11	0.3727	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call		525.92850	432.605	20.17	0.5948	0.00	0	17,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put		190.62850	253.505	20.17	0.4052	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call		759.38870	642.525	19.87	0.7415	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put		94.08870	133.425	19.87	0.2585	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call		721.05040	607.508	19.91	0.7206	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put		105.75040	148.408	19.91	0.2794	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call		705.99560	593.811	19.93	0.7121	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put		110.69560	154.711	19.93	0.2879	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call		896.97020	769.526	19.71	0.8069	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put		61.67020	90.426	19.71	0.1931	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call		888.49120	761.731	19.72	0.8033	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put		63.19120	92.631	19.72	0.1967	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call		790.75870	671.324	19.83	0.7577	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put		85.45870	122.224	19.83	0.2423	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call		931.17620	801.087	19.67	0.8209	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put		55.87620	81.987	19.67	0.1791	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call		922.58200	793.140	19.68	0.8175	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put		57.28200	84.040	19.68	0.1825	0.00	0	41,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call		914.01600	785.231	19.69	0.8140	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put		58.71600	86.131	19.69	0.1860	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call		1,144.95000	1,002.765	19.52	0.8916	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		29.65000	43.665	19.52	0.1084	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call		1,099.33880	959.189	19.54	0.8788	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put		34.03880	50.089	19.54	0.1212	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		1,009.73250	874.246	19.58	0.8503	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	14.90	Put			44.43250	65.146	19.58	0.1497	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			1,379.45360	1,229.754	19.42	0.9419	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			14.15360	20.654	19.42	0.0581	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,293.94950	1,146.479	19.46	0.9264	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			18.64950	27.378	19.46	0.0736	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			1,191.04420	1,047.011	19.50	0.9035	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			25.74420	37.911	19.50	0.0965	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			1,611.71910	1,458.155	19.32	0.9715	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			6.41910	9.055	19.32	0.0285	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			1,562.91990	1,409.951	19.34	0.9666	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			7.61990	10.851	19.34	0.0334	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,408.17850	1,257.841	19.41	0.9465	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			12.87850	18.741	19.41	0.0535	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			1,769.82920	1,614.476	19.52	0.9822	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			4.52920	5.376	19.52	0.0178	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			1,670.88530	1,516.341	19.30	0.9765	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			5.58530	7.241	19.30	0.0235	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			1,661.00410	1,506.620	19.30	0.9757	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			5.70410	7.520	19.30	0.0243	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			1,928.54990	1,772.935	20.28	0.9873	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			3.24990	3.835	20.28	0.0127	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			1,918.61760	1,763.017	20.23	0.9870	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			3.31760	3.917	20.23	0.0130	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,868.97890	1,713.450	20.00	0.9856	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			3.67890	4.350	20.00	0.0144	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			2,237.02830	2,081.125	21.77	0.9933	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			1.72830	2.025	21.77	0.0067	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			2,117.50300	1,961.687	21.19	0.9914	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			2.20300	2.587	21.19	0.0086	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			2,107.54820	1,951.740	21.14	0.9912	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			2.24820	2.641	21.14	0.0088	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			2,606.12820	2,450.067	23.54	0.9968	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			0.82820	0.967	23.54	0.0032	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			2,366.63190	2,210.658	22.39	0.9949	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			1.33190	1.558	22.39	0.0051	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			2,316.77190	2,160.822	22.15	0.9943	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			1.47190	1.722	22.15	0.0057	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			2,915.75290	2,759.630	25.02	0.9983	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			0.45290	0.530	25.02	0.0017	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			2,765.90570	2,609.808	24.30	0.9977	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			0.60570	0.708	24.30	0.0023	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,666.03630	2,509.960	23.83	0.9972	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.73630	0.860	23.83	0.0028	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			3,315.50610	3,159.348	26.94	0.9992	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			0.20610	0.248	26.94	0.0008	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			3,125.60250	2,969.455	26.03	0.9989	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	12.74	Put			0.30250	0.355	26.03	0.0011	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			3,065.63930	2,909.498	25.74	0.9987	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			0.33930	0.398	25.74	0.0013	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			3,805.37570	3,649.189	29.04	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.07570	0.089	29.04	0.0003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			3,755.38390	3,599.198	28.83	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.08390	0.098	28.83	0.0003	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,605.41390	3,449.235	28.18	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			0.11390	0.135	28.18	0.0004	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			3,865.36700	3,709.178	29.30	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.06700	0.078	29.30	0.0002	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			3,825.37270	3,669.185	29.13	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.07270	0.085	29.13	0.0003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			3,815.37420	3,659.187	29.09	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.07420	0.087	29.09	0.0003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			4,035.34730	3,879.155	30.03	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.04730	0.055	30.03	0.0002	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,955.35570	3,799.165	29.69	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.05570	0.065	29.69	0.0002	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			3,915.36050	3,759.170	29.52	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.06050	0.070	29.52	0.0002	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			4,315.32660	4,159.130	31.24	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.02660	0.030	31.24	0.0001	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			4,265.32950	4,109.134	31.02	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.02950	0.034	31.02	0.0001	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			4,065.34450	3,909.151	30.16	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.04450	0.051	30.16	0.0002	0.00	0	1,000
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			385.86270	314.578	20.61	0.4760	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			307.56270	392.478	20.61	0.5240	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,532.48090	2,376.527	23.09	0.9953	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			1.18090	1.527	23.09	0.0047	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,264.05930	1,121.052	19.60	0.9107	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			22.75930	36.052	19.60	0.0893	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,226.91230	2,071.935	21.53	0.9840	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			4.81230	6.135	21.53	0.0160	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			999.68750	871.685	19.47	0.8045	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			77.58750	105.885	19.47	0.1955	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,415.17470	2,260.036	21.60	0.9849	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			5.17470	6.236	21.60	0.0151	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			815.92940	704.071	19.45	0.7023	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			155.92940	200.272	19.45	0.2977	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			403.68800	337.188	20.40	0.4380	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			453.68800	543.388	20.40	0.5620	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			4,110.16630	3,953.992	26.59	0.9995	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.16630	0.191	26.59	0.0005	0.00	0	250
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			182.33930	148.794	21.95	0.2250	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	31/03/2016	Foreign Exchange Option	16.73	Put			996.33930	1,118.994	21.95	0.7750	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	27.73	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			100,262.10000	100,418.300	27.73	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			193.93720	158.860	21.87	0.2276	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			1,053.03720	1,174.160	21.87	0.7724	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			490.68770	413.419	20.08	0.4815	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			429.78770	508.719	20.08	0.5185	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			422.57470	355.250	20.43	0.4275	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			528.67470	617.550	20.43	0.5725	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			357.79110	299.050	20.80	0.3721	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			650.99110	748.350	20.80	0.6279	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			476.64990	403.594	20.17	0.4549	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			507.84990	590.894	20.17	0.5451	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			545.14350	463.745	20.05	0.4891	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			474.44350	549.045	20.05	0.5109	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			2,026.68760	1,873.407	19.39	0.9456	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			27.08760	29.807	19.39	0.0544	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			820.32800	714.872	19.37	0.6398	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			270.72800	321.272	19.37	0.3602	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			195.79290	161.401	22.15	0.2084	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,316.19290	1,437.801	22.15	0.7916	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			286.19830	239.553	21.49	0.2848	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			1,020.59830	1,129.953	21.49	0.7152	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			284.33200	239.795	21.61	0.2761	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			1,103.83200	1,215.295	21.61	0.7239	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			442.07450	378.120	20.69	0.3943	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			738.67450	830.620	20.69	0.6057	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			319.55840	270.655	21.41	0.3027	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			1,016.15840	1,123.155	21.41	0.6973	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			4,194.88190	4,039.041	25.01	0.9971	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			1.48190	1.541	25.01	0.0029	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,510.27870	2,356.448	20.49	0.9669	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			16.87870	18.948	20.49	0.0331	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			725.52340	630.538	19.67	0.5693	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			392.12340	453.038	19.67	0.4307	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			480.73860	413.490	20.61	0.4147	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			708.33860	796.990	20.61	0.5853	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			353.90540	303.587	21.37	0.3171	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			1,036.70540	1,142.186	21.37	0.6829	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			885.61690	782.981	19.42	0.6181	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			360.51690	413.681	19.42	0.3819	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,822.20220	1,675.676	18.67	0.8919	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			67.10220	76.376	18.67	0.1081	0.00	0	8,403
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			656.58140	575.572	20.11	0.4960	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			592.58140	667.272	20.11	0.5040	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			665.16410	584.474	20.06	0.4963	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	16/05/2016	Foreign Exchange Option	15.99	Put			602.26410	677.174	20.06	0.5037	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			348.40440	303.578	21.78	0.2956	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,242.50440	1,353.278	21.78	0.7044	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,613.45230	2,462.269	19.32	0.9542	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			26.85230	31.569	19.32	0.0458	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			661.44160	586.348	20.37	0.4747	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			704.84160	785.648	20.37	0.5253	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			460.13360	405.266	21.32	0.3569	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,073.53360	1,174.566	21.32	0.6431	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			4,290.28970	4,134.501	23.32	0.9941	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			3.68970	3.801	23.32	0.0059	0.00	0	250
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,461.95930	1,332.876	18.80	0.7817	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			183.05930	209.976	18.80	0.2183	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			1,054.71420	951.374	19.33	0.6405	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			387.31420	440.073	19.33	0.3595	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,923.23120	3,767.361	21.33	0.9907	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			5.83120	6.061	21.33	0.0093	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,671.12960	1,537.355	18.73	0.8199	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			147.52960	169.955	18.73	0.1801	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			882.65000	791.924	19.80	0.5645	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			539.05000	604.524	19.80	0.4355	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,858.20850	2,705.571	18.92	0.9639	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			21.50850	25.071	18.92	0.0361	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,848.58730	2,696.010	18.92	0.9634	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			21.88730	25.510	18.92	0.0366	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,838.97160	2,686.454	18.92	0.9628	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			22.27160	25.954	18.92	0.0372	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,861.58370	2,709.958	18.89	0.9618	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			22.58370	27.258	18.89	0.0382	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,642.33360	2,492.332	18.82	0.9470	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			33.33360	39.632	18.82	0.0530	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,957.91780	2,805.698	18.92	0.9671	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			18.91780	22.998	18.92	0.0329	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,871.19160	2,719.504	18.89	0.9623	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			22.19160	26.804	18.89	0.0377	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,497.34450	1,370.838	18.81	0.7714	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			208.34450	238.138	18.81	0.2286	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,851.98090	2,700.419	18.89	0.9612	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			22.98090	27.719	18.89	0.0388	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,670.72740	2,520.492	18.83	0.9492	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			31.72740	37.792	18.83	0.0508	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,386.66960	1,264.596	18.88	0.7412	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			247.66960	281.896	18.88	0.2588	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,986.07540	1,843.942	18.60	0.8733	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			97.07540	111.242	18.60	0.1267	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,773.06280	1,637.436	18.64	0.8353	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			134.06280	154.736	18.64	0.1647	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			775.07970	695.620	20.16	0.5081	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			686.07970	762.920	20.16	0.4919	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,437.73070	1,313.551	18.85	0.7555	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			228.73070	260.851	18.85	0.2445	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			1,408.42590	1,285.442	18.87	0.7474	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			239.42590	272.742	18.87	0.2526	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			698.66110	626.144	20.44	0.4702	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			789.66110	873.444	20.44	0.5298	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			845.40480	759.403	19.93	0.5408	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			606.40480	676.703	19.93	0.4592	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			797.95270	716.151	20.08	0.5189	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			658.95270	733.451	20.08	0.4811	11,221,807.95	15,300	41,005
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			587.25350	524.818	20.92	0.4110	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			978.25350	1,072.118	20.92	0.5890	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			752.76570	675.629	20.24	0.4974	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			713.76570	792.929	20.24	0.5026	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			723.17770	648.543	20.35	0.4826	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			754.17770	835.843	20.35	0.5174	0.00	0	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			547.59750	488.937	21.11	0.3888	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,058.59750	1,156.237	21.11	0.6112	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			686.69240	615.223	20.49	0.4640	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			807.69240	892.523	20.49	0.5360	0.00	0	15,300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			597.58890	534.185	20.87	0.4167	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			958.58890	1,051.485	20.87	0.5833	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			465.11160	415.303	21.58	0.3408	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,256.11160	1,362.604	21.58	0.6592	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			580.45710	518.661	20.95	0.4072	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			991.45710	1,085.961	20.95	0.5928	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			554.01950	494.741	21.08	0.3924	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,045.01950	1,142.041	21.08	0.6076	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			285.43550	253.195	23.00	0.2243	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,936.43550	2,060.495	23.00	0.7757	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			498.74040	445.151	21.37	0.3607	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,169.74040	1,272.451	21.37	0.6393	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			467.78230	417.709	21.56	0.3425	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,248.78230	1,355.009	21.56	0.6575	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			228.95770	202.941	23.54	0.1852	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,259.95770	2,390.241	23.54	0.8148	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			459.81710	410.539	21.62	0.3376	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,270.81710	1,377.839	21.62	0.6624	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			431.78840	385.334	21.81	0.3204	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,352.78840	1,462.634	21.81	0.6796	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			179.12610	158.777	24.16	0.1491	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,640.12610	2,776.077	24.16	0.8509	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			252.60700	223.956	23.30	0.2018	0.00	0	850

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,113.60700	2,241.256	23.30	0.7982	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			242.56990	215.032	23.40	0.1948	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,173.56990	2,302.331	23.40	0.8052	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,985.23680	3,829.164	21.17	0.9904	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			6.23680	6.464	21.17	0.0096	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,240.00310	3,086.388	19.01	0.9792	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			11.00310	13.688	19.01	0.0208	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,152.07830	2,998.847	18.98	0.9759	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			13.07830	16.147	18.98	0.0241	0.00	0	750
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			599.84700	539.151	21.10	0.4039	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,066.94700	1,162.751	21.10	0.5961	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,318.92480	1,203.256	19.02	0.7048	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			316.02480	356.856	19.02	0.2952	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			496.81940	447.472	21.71	0.3433	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,351.61940	1,458.872	21.71	0.6567	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,390.87740	4,234.474	21.78	0.9919	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			5.67740	5.874	21.78	0.0081	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,719.75590	2,570.802	18.39	0.9461	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			34.55590	42.202	18.39	0.0539	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			622.35860	560.716	21.03	0.4116	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,057.15860	1,152.116	21.03	0.5884	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			745.95300	680.686	20.92	0.4423	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,074.55300	1,166.486	20.92	0.5577	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			358.60890	324.428	23.28	0.2391	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,277.20890	2,400.228	23.28	0.7609	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			585.22530	533.834	21.73	0.3632	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,440.72530	1,546.534	21.73	0.6368	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			505.92750	461.110	22.24	0.3214	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,681.42750	1,793.810	22.24	0.6786	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,481.64760	4,324.739	20.64	0.9904	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			7.14760	7.439	20.64	0.0096	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,811.59880	2,664.712	17.50	0.9433	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			37.09880	47.412	17.50	0.0567	0.00	0	150
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,633.31900	3,476.698	17.14	0.9815	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			12.61900	13.498	17.14	0.0185	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,305.85910	1,208.251	19.34	0.6441	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			505.15910	565.051	19.34	0.3559	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			822.18520	755.581	20.86	0.4571	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,099.18520	1,190.181	20.86	0.5429	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,577.77810	4,420.213	20.03	0.9882	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			9.67810	10.013	20.03	0.0118	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,913.47380	2,764.488	16.97	0.9397	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			45.37380	54.288	16.97	0.0603	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			555.07730	509.848	22.47	0.3229	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,886.97730	1,999.648	22.47	0.6771	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			506.96310	464.220	22.79	0.2983	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,068.86310	2,184.020	22.79	0.7017	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			581.81020	535.940	22.43	0.3286	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,918.11020	2,030.340	22.43	0.6714	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			568.62450	523.763	22.52	0.3222	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,964.92450	2,078.163	22.52	0.6778	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,953.07220	2,806.103	17.07	0.9359	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			49.37220	60.503	17.07	0.0641	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,773.01200	2,629.159	17.34	0.9171	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			69.31200	83.559	17.34	0.0829	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			697.83220	643.404	21.78	0.3812	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,587.63220	1,691.304	21.78	0.6188	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,710.13130	2,567.858	17.46	0.9082	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			79.93130	95.758	17.46	0.0918	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,964.35910	2,817.549	17.10	0.9349	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			50.85910	62.249	17.10	0.0651	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			579.48360	533.952	22.52	0.3251	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,965.98360	2,078.652	22.52	0.6749	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,816.03730	1,696.629	18.83	0.7468	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			339.63730	378.429	18.83	0.2532	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			420.80560	385.990	23.63	0.2442	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,704.40560	2,827.790	23.63	0.7558	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,161.69700	3,012.399	16.91	0.9483	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			38.79700	47.799	16.91	0.0517	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,180.29390	3,030.747	16.89	0.9497	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			37.39390	46.146	16.89	0.0503	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,170.99050	3,021.568	16.90	0.9490	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			38.09050	46.968	16.90	0.0510	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,165.39290	2,038.256	18.42	0.8140	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			219.59290	250.756	18.42	0.1860	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			1,062.03590	983.599	20.42	0.5199	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			976.23590	1,056.099	20.42	0.4801	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			684.22240	631.519	22.00	0.3667	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,738.42240	1,844.019	22.00	0.6333	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			635.26110	586.190	22.29	0.3444	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,889.46110	1,998.690	22.29	0.6556	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,175.56710	3,026.360	16.88	0.9477	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			39.76710	48.860	16.88	0.0523	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			3,184.84900	3,035.516	16.87	0.9484	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			39.04900	48.016	16.87	0.0516	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			325.45470	298.255	24.61	0.1915	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,429.65470	3,560.755	24.61	0.8085	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			874.00480	807.326	21.10	0.4473	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,288.20480	1,379.826	21.10	0.5527	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			3,240.74160	3,090.681	16.79	0.9527	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			34.94160	43.181	16.79	0.0473	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			3,194.13980	3,044.684	16.86	0.9491	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	13.29	Put			38.33980	47.184	16.86	0.0509	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			517.59990	476.620	23.19	0.2831	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,452.59990	2,570.220	23.19	0.7169	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,688.08670	4,530.258	19.71	0.9852	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			13.08670	13.858	19.71	0.0148	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			3,034.93990	2,888.054	17.17	0.9300	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			59.93990	71.654	17.17	0.0700	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			548.42460	505.363	23.00	0.2976	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,323.42460	2,438.963	23.00	0.7024	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			536.48260	495.702	23.47	0.2767	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,740.88260	2,859.102	23.47	0.7233	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			522.84740	482.921	23.56	0.2705	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,807.24740	2,926.321	23.56	0.7295	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,780.33830	4,622.296	19.19	0.9841	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			14.73830	15.696	19.19	0.0159	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			3,135.41910	2,989.284	17.12	0.9253	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			69.81910	82.684	17.12	0.0747	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,254.67770	3,375.315	24.02	0.7431	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,889.44340	4,730.916	18.60	0.9833	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			16.04340	17.216	18.60	0.0167	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			3,252.50080	3,104.835	16.90	0.9228	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			79.10080	91.135	16.90	0.0772	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			528.07770	489.015	24.02	0.2569	0.00	0	400
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			4,103.43410	3,946.770	17.23	0.9639	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			36.63410	39.470	17.23	0.0361	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			4,122.77800	3,966.063	17.26	0.9645	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			35.97800	38.763	17.26	0.0355	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			4,113.10530	3,956.415	17.24	0.9642	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			36.30530	39.115	17.24	0.0358	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,492.51540	3,342.898	16.30	0.9392	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			59.01540	68.798	16.30	0.0608	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			3,456.58790	3,307.493	16.37	0.9361	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			63.08790	73.393	16.37	0.0639	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			2,433.63520	2,308.171	18.56	0.7946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			17.48440	18.285	18.31	0.0172	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			50.55710	59.220	16.14	0.0539	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,510.55170	3,360.680	16.26	0.9408	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			57.05170	66.580	16.26	0.0592	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			409.23010	379.574	27.08	0.1880	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			4,965.73010	5,095.474	27.08	0.8120	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,960.98440	4,802.385	18.31	0.9828	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,500.05190	6,635.752	27.08	0.8843	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			57.03140	49.641	27.08	0.0334	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,253.53140	10,405.541	27.08	0.9666	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			435.81490	411.329	26.55	0.2033	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,592.31490	4,727.229	26.55	0.7967	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	13.22	Call			3,574.05710	3,423.320	16.14	0.9461	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,685.30640	4,820.774	26.73	0.8002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			412.98230	387.359	27.08	0.1911	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			4,909.48230	5,043.259	27.08	0.8089	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			483.64330	455.438	25.49	0.2268	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,040.14330	4,171.338	25.49	0.7732	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			233.55190	209.852	27.08	0.1157	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,094.87580	4,226.477	25.60	0.7758	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			443.08050	418.023	26.37	0.2069	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,499.58050	4,633.923	26.37	0.7931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			516.83670	486.085	24.87	0.2427	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			3,723.33670	3,851.985	24.87	0.7573	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			428.80640	404.874	26.73	0.1998	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			3,840.50030	3,970.129	25.10	0.7634	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			496.40330	467.220	25.24	0.2329	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			3,912.90330	4,043.120	25.24	0.7671	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			544.70550	510.591	24.43	0.2553	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,501.20550	3,626.491	24.43	0.7447	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			478.37580	450.577	25.60	0.2242	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,544.34740	3,671.403	24.52	0.7473	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			531.37850	499.519	24.62	0.2496	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,597.87850	3,725.419	24.62	0.7504	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			654.43520	608.773	23.49	0.2999	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,910.93520	3,024.673	23.49	0.7001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			504.00030	474.229	25.10	0.2366	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,035.10390	3,150.598	23.67	0.7107	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			612.12470	569.351	23.80	0.2826	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,118.62470	3,235.251	23.80	0.7174	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			761.75590	708.967	22.81	0.3424	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,468.25590	2,574.867	22.81	0.6576	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			537.84740	505.503	24.52	0.2527	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,820.76680	2,933.163	23.35	0.6921	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			657.98250	612.080	23.46	0.3013	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,894.48250	3,007.980	23.46	0.6987	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,256.84650	1,173.504	20.71	0.5156	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,273.34650	1,349.404	20.71	0.4844	0.00	0	15,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			628.60390	584.698	23.67	0.2893	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,766.43510	1,858.265	21.64	0.5695	0.00	0	7,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			770.40200	717.058	22.76	0.3457	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,436.90200	2,542.958	22.76	0.6543	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,373.50170	1,284.930	20.35	0.5518	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,100.00170	1,170.830	20.35	0.4482	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			674.26680	627.263	23.35	0.3079	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,134.94310	1,207.055	20.43	0.4558	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,284.02640	1,199.575	20.63	0.5242	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,230.52640	1,305.475	20.63	0.4758	0.00	0	6,600

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		1,587.63600	1,488.742	19.75	0.6136	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		844.13600	904.642	19.75	0.3864	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		999.93510	932.365	21.64	0.4305	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		949.04250	1,013.998	20.01	0.4131	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		1,403.36190	1,313.286	20.26	0.5608	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,059.86190	1,129.186	20.26	0.4392	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		1,919.45840	1,801.725	19.05	0.6957	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		575.95840	617.625	19.05	0.3043	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		1,348.44310	1,261.155	20.43	0.5442	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		614.63410	658.371	19.11	0.3178	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		1,688.87750	1,585.465	19.49	0.6408	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		745.37750	801.366	19.49	0.3592	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		2,193.38200	2,067.349	18.80	0.7508	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		429.88200	463.249	18.80	0.2492	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		1,492.54250	1,398.098	20.01	0.5869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		436.23920	469.993	18.81	0.2517	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		2,046.61070	1,924.856	18.93	0.7222	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		503.11070	540.756	18.93	0.2778	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		3,323.67630	3,176.683	16.62	0.9233	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		80.17630	92.583	16.62	0.0767	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		1,858.13410	1,742.471	19.11	0.6822	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		320.13520	354.071	18.56	0.2054	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		2,241.58460	2,114.229	18.75	0.7598	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		408.08460	440.129	18.75	0.2402	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		3,501.52830	3,351.782	16.28	0.9400	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		58.02830	67.682	16.28	0.0600	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		2,179.73920	2,054.093	18.81	0.7483	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		1,561.13910	1,473.558	20.62	0.5529	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		1,308.33910	1,379.158	20.62	0.4471	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		2,273.57890	2,155.106	19.08	0.7167	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		610.77890	650.706	19.08	0.2833	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		1,465.37640	1,380.378	20.92	0.5261	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		1,462.57640	1,535.978	20.92	0.4739	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		565.18680	537.592	26.42	0.2287	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		4,982.38680	5,113.192	26.42	0.7713	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		2,267.45220	2,149.167	19.08	0.7155	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		614.65220	654.767	19.08	0.2845	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		2,261.34550	2,143.249	19.09	0.7143	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		618.54550	658.849	19.09	0.2857	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		770.81240	817.846	19.54	0.2965	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		2,471.94490	2,362.255	19.54	0.7024	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		775.04490	822.255	19.54	0.2976	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		2,483.49270	2,373.443	19.53	0.7045	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		766.59270	813.443	19.53	0.2955	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		2,477.71240	2,367.846	19.54	0.7035	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 Option</b>											<b>12,082,599.55</b>	<b>21,300</b>	<b>2,200,035</b>
<b>Total \$ / R</b>											<b>1,170,993,915.95</b>	<b>94,472</b>	<b>3,480,867</b>
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			15.70910		15.86530			0.0000	314,182.00	20	1,152
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			15.98270		16.13900			0.0000	79,913.50	5	227
\$ / R MAXI On	19/09/2016	Foreign Exchange Future			16.28750		16.44580			0.0000	0.00	0	127
\$ / R MAXI On	19/12/2016	Foreign Exchange Future			16.58410		16.74350			0.0000	0.00	0	20
<b>Total \$ / R MAXI Future</b>											<b>394,095.50</b>	<b>25</b>	<b>1,526</b>
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			347,544.85660	331,927.720	27.63	0.9994	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			14.85660	17.720	27.63	0.0006	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			346,545.16370	330,928.096	27.58	0.9994	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			15.16370	18.096	27.58	0.0006	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			345,545.47640	329,928.480	27.54	0.9994	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			15.47640	18.480	27.54	0.0006	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			272,770.78490	257,702.595	18.85	0.9532	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			2,870.78490	3,432.595	18.85	0.0468	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			271,819.34850	256,758.388	18.84	0.9526	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			2,919.34850	3,488.388	18.84	0.0474	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			270,868.67630	255,815.026	18.84	0.9519	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			2,968.67630	3,545.026	18.84	0.0481	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			179,994.81550	168,179.471	18.87	0.7377	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			36,414.81550	40,429.470	18.87	0.2623	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			181,366.72900	169,502.185	18.86	0.7408	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			35,786.72900	39,752.185	18.86	0.2592	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			180,679.89660	168,839.929	18.86	0.7393	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			36,099.89660	40,089.929	18.86	0.2607	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			218,097.39540	205,903.316	18.77	0.7499	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			42,747.39540	46,493.316	18.77	0.2501	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			217,448.03980	205,250.474	18.77	0.7486	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			43,098.03980	46,840.474	18.77	0.2514	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			216,799.89850	204,599.690	18.78	0.7473	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			43,449.89850	47,189.690	18.78	0.2527	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>394,095.50</b>	<b>25</b>	<b>1,526</b>
£ / R	On 26/02/2016	Foreign Exchange Future			22.32460		22.61220			0.0000	0.00	0	163
£ / R	On 29/02/2016	Foreign Exchange Future			22.33730		22.62490			0.0000	0.00	0	56
£ / R	On 07/03/2016	Foreign Exchange Future			22.36710		22.65480			0.0000	0.00	0	115
£ / R	On 14/03/2016	Foreign Exchange Future			22.39690		22.68450			0.0000	26,965,867.60	1,204	39,745
£ / R	On 15/04/2016	Foreign Exchange Future			22.53610		22.82370			0.0000	0.00	0	121
£ / R	On 13/06/2016	Foreign Exchange Future			22.79620		23.08440			0.0000	615,497.40	27	4,301
£ / R	On 08/09/2016	Foreign Exchange Future			23.19380		23.48530			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			23.24610		23.53800			0.0000	0.00	0	900



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 Future			23.68730		23.98090			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>27,581,365.00</b>	<b>1,231</b>	<b>45,401</b>
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call			644.60710	443.616	22.46	0.6245	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put			122.40710	209.016	22.46	0.3755	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			722.18290	520.888	21.55	0.6458	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			127.28290	213.588	21.55	0.3542	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			750.09580	571.062	21.56	0.5989	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			215.29580	323.962	21.56	0.4011	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			3,497.84010	3,211.786	25.04	0.9905	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			3.34010	4.886	25.04	0.0095	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			3,487.88380	3,201.850	25.00	0.9904	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			3.38380	4.950	25.00	0.0096	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			3,477.92790	3,191.915	24.97	0.9903	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			3.42790	5.015	24.97	0.0097	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			876.28580	699.167	21.43	0.6185	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			241.78580	352.267	21.43	0.3815	0.00	0	6,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			341.95130	260.791	23.03	0.3060	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			807.45130	1,013.891	23.03	0.6940	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			157.70580	115.490	24.18	0.1570	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			1,423.20580	1,668.590	24.18	0.8430	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call			37.98730	28.605	26.42	0.0452	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			2,653.48730	2,931.705	26.42	0.9548	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			1,964.85420	1,697.361	21.26	0.9153	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			30.35420	50.461	21.26	0.0847	0.00	0	21,300
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			344.97850	280.608	23.46	0.2373	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			1,721.27850	1,944.508	23.46	0.7627	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			289.78740	247.724	24.74	0.1575	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			3,705.38740	3,951.524	24.74	0.8425	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,767.89680	2,511.449	19.55	0.8448	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			183.49680	215.249	19.55	0.1552	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,759.23720	2,503.425	19.56	0.8437	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			184.83720	217.225	19.56	0.1563	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			687.69860	599.119	22.67	0.3323	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,903.29860	2,102.919	22.67	0.6677	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,776.56740	2,519.906	19.56	0.8457	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			182.16740	213.706	19.56	0.1543	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,055.83970	1,876.008	20.15	0.6350	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			840.53970	952.208	20.15	0.3650	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			776.07040	695.715	23.36	0.2968	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,140.77040	3,351.915	23.36	0.7032	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,747.18640	2,527.222	19.56	0.7542	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			461.88640	533.422	19.56	0.2458	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,067.47310	1,886.396	20.13	0.6373	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			832.17310	942.596	20.13	0.3627	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,061.65020	1,881.192	20.14	0.6362	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			836.35020	947.392	20.14	0.3638	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,738.27330	1,583.843	20.68	0.5571	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,210.27330	1,347.743	20.68	0.4429	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,747.54410	1,592.471	20.66	0.5593	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,199.54410	1,336.371	20.66	0.4407	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,742.89920	1,588.148	20.67	0.5582	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,204.89920	1,342.048	20.67	0.4418	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			970.94320	887.989	23.12	0.3079	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			3,930.04320	4,140.689	23.12	0.6921	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,408.83050	2,224.184	19.50	0.6340	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,067.93050	1,176.884	19.50	0.3660	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,403.36080	2,219.273	19.51	0.6331	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,072.46080	1,181.973	19.51	0.3669	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			2,219.27370	2,049.888	19.84	0.5989	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,248.37370	1,372.588	19.84	0.4011	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			5,691.60970	5,406.333	19.36	0.9345	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			120.70970	129.034	19.36	0.0655	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,414.31870	2,229.098	19.50	0.6350	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,063.41870	1,171.798	19.50	0.3650	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>81,277</b>
<b>Total £ / R</b>												<b>27,581,365.00</b>	<b>1,231</b>	<b>126,678</b>
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13756		0.13931			0.0000	0.00	0	5,671
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14038		0.14215			0.0000	139,252.99	992	5,474
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14357		0.14538			0.0000	0.00	0	1,056
<b>Total ¥ / R Future</b>												<b>139,252.99</b>	<b>992</b>	<b>12,201</b>
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,933.34090	1,758.511	21.84	0.9912	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			2.34090	2.411	21.84	0.0088	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,931.00090	3,756.100	26.32	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.00090	0.001	26.32	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,931.20400	2,756.270	26.31	0.9994	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			0.20400	0.170	26.31	0.0006	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			23.98550	26.468	16.92	0.0460	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,362.88720	1,205.175	17.48	0.7954	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			147.58720	167.575	17.48	0.2046	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,222.94810	3,045.046	19.86	0.9870	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			7.64810	7.446	19.86	0.0130	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,239.28550	2,064.068	16.92	0.9540	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,553.11880	3,372.064	17.43	0.9802	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			15.11880	14.564	17.43	0.0198	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,609.28980	2,432.253	17.53	0.9193	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			71.28980	74.753	17.53	0.0807	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,771.36050	1,609.645	17.73	0.7875	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			233.36050	252.145	17.73	0.2125	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 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>139,252.99</b>	<b>992</b>	<b>12,201</b>
€ / R	On	19/02/2016	Foreign Exchange Future			17.39950		17.60620			0.0000	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Future			17.41430		17.62470			0.0000	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Future			17.41830		17.62870			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			17.42430		17.63480			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.48280		17.69340			0.0000	20,105,220.00	1,150	75,776
€ / R	On	22/03/2016	Foreign Exchange Future			17.44210		17.65350			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.45000		17.66120			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.47910		17.68970			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.49840		17.70880			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			17.51320		17.72370			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.53030		17.74110			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.55140		17.76210			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.83970		18.05110			0.0000	356,794.00	20	42,267
€ / R	On	19/09/2016	Foreign Exchange Future			18.24210		18.45700			0.0000	0.00	0	9,388
€ / R	On	19/12/2016	Foreign Exchange Future			18.63930		18.85710			0.0000	14,259,064.50	765	4,500
<b>Total € / R Future</b>												<b>34,721,078.50</b>	<b>1,935</b>	<b>132,473</b>
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			2,206.29890	1,999.543	47.95	0.9997	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			0.09890	0.043	47.95	0.0003	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			1,546.60860	1,339.894	38.95	0.9974	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			0.40860	0.394	38.95	0.0026	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Call			31.91180	9.198	21.11	0.0445	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Put			717.21180	904.898	21.11	0.9555	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			2,090.17040	1,879.928	29.33	0.9938	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			1.47040	1.628	29.33	0.0062	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			2,069.95810	1,861.639	24.39	0.9798	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			5.15810	7.339	24.39	0.0202	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			4,643.51750	4,432.963	33.09	0.9996	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.11750	0.163	33.09	0.0004	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			4,493.56570	4,283.030	32.72	0.9994	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.16570	0.230	32.72	0.0006	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,844.09050	3,633.767	31.12	0.9978	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			0.69050	0.967	31.12	0.0022	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			911.58030	753.176	21.60	0.7314	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			118.18030	170.376	21.60	0.2686	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			3.91410	3.640	33.88	0.0072	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			4,210.51410	4,420.840	33.88	0.9928	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,563.89870	1,366.896	21.10	0.9245	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			20.49870	34.097	21.10	0.0755	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			1,424.11050	1,232.381	21.21	0.8972	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			30.71050	49.581	21.21	0.1028	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			1,022.75100	855.017	21.52	0.7776	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	16.76	Put			89.35100	132.217	21.52	0.2224	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,754.80020	1,552.551	20.97	0.9523	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			11.40020	19.751	20.97	0.0477	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,716.27820	1,514.929	20.99	0.9475	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			12.87820	22.129	20.99	0.0525	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,706.67180	1,505.559	21.00	0.9462	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			13.27180	22.758	21.00	0.0538	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			2,736.61690	2,526.711	25.30	0.9904	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			3.21690	3.911	25.30	0.0096	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			2,646.97970	2,437.160	24.79	0.9892	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			3.57970	4.360	24.79	0.0108	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			2,328.69510	2,119.302	22.98	0.9834	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			5.29510	6.502	22.98	0.0166	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			3,664.40800	3,454.171	30.58	0.9969	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			1.00800	1.371	30.58	0.0031	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			3,095.52340	2,885.370	27.35	0.9939	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			2.12340	2.570	27.35	0.0061	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			2,796.39780	2,586.441	25.64	0.9911	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			2.99780	3.641	25.64	0.0089	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			3,704.32730	3,494.100	30.77	0.9971	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			0.92730	1.300	30.77	0.0029	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			3,694.34690	3,484.128	30.75	0.9970	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			0.94690	1.328	30.75	0.0030	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			3,684.36680	3,474.142	30.69	0.9970	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			0.96680	1.342	30.69	0.0030	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			207.28330	158.720	23.08	0.2299	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			973.78330	1,136.620	23.08	0.7701	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			221.33080	170.217	23.01	0.2380	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			980.13080	1,140.217	23.01	0.7620	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,124.75440	1,270.863	22.17	0.7251	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			314.45440	249.963	22.17	0.2749	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			345.36040	281.584	22.04	0.2835	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,206.56040	1,353.184	22.04	0.7165	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			362.69890	297.842	22.02	0.2911	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,208.99890	1,354.642	22.02	0.7089	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			432.87560	367.640	21.85	0.3070	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,371.77560	1,517.340	21.85	0.6930	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			447.83740	381.389	21.85	0.3129	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,365.73740	1,509.989	21.85	0.6871	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,859.21730	2,658.999	19.90	0.9262	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			58.11730	69.299	19.90	0.0738	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,849.95630	2,649.879	19.90	0.9254	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,868.48720	2,668.126	19.91	0.9270	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			57.38720	68.426	19.91	0.0730	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			58.85630	70.179	19.90	0.0746	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,867.71980	3,656.636	20.46	0.9787	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			16.61980	16.936	20.46	0.0213	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			2,224.29450	2,037.899	19.74	0.8536	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			133.19450	158.199	19.74	0.1464	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			77.77290	96.717	19.08	0.0760	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,575.66790	3,379.853	19.08	0.9233	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			78.66790	97.754	19.08	0.0767	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,593.88400	3,397.790	19.07	0.9247	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			76.88400	95.690	19.07	0.0753	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,584.77290	3,388.817	19.08	0.9240	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			543.84010	598.799	19.32	0.2702	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			645.37250	582.831	23.75	0.2635	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,688.27250	3,843.531	23.75	0.7365	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,404.32310	2,241.665	19.33	0.7286	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			547.22310	602.366	19.33	0.2714	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,842.19270	2,662.295	19.31	0.7917	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			847.49720	768.823	22.63	0.3352	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,790.39720	2,929.523	22.63	0.6648	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,410.94010	2,248.099	19.32	0.7298	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			385.09270	422.995	19.31	0.2083	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,472.96900	2,306.574	19.28	0.7399	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			515.86900	567.274	19.28	0.2601	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,397.71360	2,235.250	19.33	0.7275	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			550.61360	605.951	19.33	0.2725	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>333,470</b>
<b>Total € / R</b>												<b>34,721,078.50</b>	<b>1,935</b>	<b>465,943</b>
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.17830		11.28910			0.0000	2,682,792.00	240	13,313
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.32280		11.43330			0.0000	0.00	0	3,067
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.49050		11.60170			0.0000	0.00	0	600
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.65630		11.76860			0.0000	0.00	0	152
<b>Total AU\$ / R Future</b>												<b>2,682,792.00</b>	<b>240</b>	<b>17,132</b>
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			3.06590	2.211	19.45	0.0113	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,313.96590	1,423.911	19.45	0.9887	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			514.55110	420.463	14.33	0.8211	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			25.45110	42.163	14.33	0.1789	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			121.22980	86.194	14.58	0.3137	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			232.12980	307.894	14.58	0.6863	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			117.65530	83.476	14.60	0.3061	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			238.55530	315.176	14.60	0.6939	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,779.27680	1,668.578	20.67	0.9984	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			0.17680	0.278	20.67	0.0016	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,489.69020	1,379.263	19.42	0.9948	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			0.59020	0.963	19.42	0.0052	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			894.88890	786.673	15.91	0.9574	0.00	0	200

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	14/03/2016	Foreign Exchange Option	10.40	Put			5.78890	8.373	15.91	0.0426	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,799.26260	1,688.555	20.76	0.9986	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			0.16260	0.255	20.76	0.0014	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,789.26950	1,678.566	20.71	0.9985	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			0.16950	0.266	20.71	0.0015	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,410.09640	1,308.508	17.75	0.8863	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			56.79640	65.708	17.75	0.1137	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,401.09070	1,299.648	17.73	0.8846	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			57.79070	66.848	17.73	0.1154	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,392.09880	1,290.805	17.72	0.8829	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			58.79880	68.005	17.72	0.1171	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			122.22470	137.074	16.94	0.1633	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,515.50780	1,419.318	16.93	0.8350	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			123.80780	138.818	16.93	0.1650	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,532.35790	1,435.847	16.95	0.8385	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			120.65790	135.347	16.95	0.1615	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,523.92470	1,427.574	16.94	0.8367	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,367.73370	1,277.598	16.52	0.7454	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			269.13370	291.298	16.52	0.2546	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,360.43630	1,270.464	16.51	0.7435	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			271.83630	294.163	16.51	0.2565	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,375.05060	1,284.756	16.53	0.7473	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			266.45060	288.456	16.53	0.2527	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,200</b>
<b>Total AU\$ / R</b>												<b>2,682,792.00</b>	<b>240</b>	<b>18,332</b>
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.38650		11.42020			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.58650		11.61940			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			17.02760	20.627	15.06	0.0947	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			646.13060	615.786	15.19	0.9111	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			15.93060	19.286	15.19	0.0889	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			636.66940	606.445	15.12	0.9083	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			16.46940	19.945	15.12	0.0917	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			627.22760	597.127	15.06	0.9053	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			896.95290	868.093	16.38	0.7687	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			147.55290	151.593	16.38	0.2313	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			889.42300	860.639	16.38	0.7657	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			150.02300	154.140	16.38	0.2343	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			881.92360	853.219	16.37	0.7627	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			152.52360	156.719	16.37	0.2373	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	14/03/2016	Foreign Exchange Future			15.83720		16.06800			0.0000	0.00	0	6,657
CHF / R	On	13/06/2016	Foreign Exchange Future			16.18940		16.42070			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,657</b>
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,123.11200	920.400	21.66	0.8335	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			55.11200	83.200	21.66	0.1665	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,114.29450	912.309	21.67	0.8306	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			56.29450	85.109	21.67	0.1694	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,131.95040	928.777	21.68	0.8362	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			53.95040	81.577	21.68	0.1638	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,147.95460	1,941.976	20.47	0.8587	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			117.25460	142.576	20.47	0.1413	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,139.09820	1,933.374	20.45	0.8575	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			118.39820	143.974	20.45	0.1425	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,130.25330	1,924.787	20.44	0.8563	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			119.55330	145.387	20.44	0.1437	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>6,657</b>
CNH / R	On	14/03/2016	Foreign Exchange Future			2.39770		2.42660			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.41030		2.44270			0.0000	0.00	0	22,550
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>22,550</b>
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			2,293.57890	2,008.274	20.52	0.9450	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			27.57890	31.274	20.52	0.0550	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			2,197.61420	1,913.916	20.39	0.9363	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			31.61420	36.916	20.39	0.0637	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			2,390.03620	2,103.414	20.65	0.9527	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			24.03620	26.414	20.65	0.0473	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,682.37230	2,405.090	21.74	0.7783	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			355.37230	402.091	21.74	0.2217	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,603.89360	2,329.223	21.68	0.7677	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			376.89360	426.223	21.68	0.2323	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,526.40510	2,254.446	21.62	0.7569	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			399.40510	451.446	21.62	0.2431	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>22,550</b>
DKK / R	On	14/03/2016	Foreign Exchange Future			2.34420		2.37230			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.39230		2.42080			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 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			2,266.69280	2,000.280	23.95	0.9170	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			43.69280	58.280	23.95	0.0830	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			2,172.24190	1,908.840	23.81	0.9065	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			49.24190	66.840	23.81	0.0935	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			2,361.73840	2,092.692	24.08	0.9265	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			38.73840	50.692	24.08	0.0735	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,584.28170	3,326.626	22.79	0.8746	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			176.28170	203.626	22.79	0.1254	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,496.36700	3,241.536	22.76	0.8671	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			188.36700	218.536	22.76	0.1329	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			3,409.12450	3,157.283	22.73	0.8593	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			201.12450	234.283	22.73	0.1407	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	14/03/2016	Foreign Exchange Future			2.01690		2.03710			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.05180		2.07110			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.08890		2.10930			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.12390		2.14450			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,381</b>
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Call			153.37710	113.802	20.67	0.1905	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			982.37710	1,144.802	20.67	0.8095	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			134.87120	99.400	20.83	0.1701	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			1,063.87120	1,230.400	20.83	0.8299	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			118.42270	86.697	20.98	0.1515	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,147.42270	1,317.697	20.98	0.8485	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			725.23790	644.884	20.11	0.4090	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,214.23790	1,326.884	20.11	0.5910	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			689.64900	613.131	20.20	0.3937	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,278.64900	1,395.131	20.20	0.6063	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			655.57810	582.811	20.29	0.3787	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,344.57810	1,464.811	20.29	0.6213	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,241.96210	1,138.824	20.01	0.4923	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,348.96210	1,449.825	20.01	0.5077	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,201.30670	1,101.224	20.09	0.4804	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,408.30670	1,512.224	20.09	0.5196	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,161.85730	1,064.793	20.17	0.4686	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,468.85730	1,575.793	20.17	0.5314	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,691.25250	1,568.997	20.02	0.5405	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,446.25250	1,529.997	20.02	0.4595	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,645.63670	1,527.046	20.07	0.5304	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,500.63670	1,588.046	20.07	0.4696	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,601.04300	1,486.123	20.13	0.5204	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,556.04300	1,647.123	20.13	0.4796	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>3,381</b>
KES / R	On	14/03/2016	Foreign Exchange Future			0.15380		0.15500			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15270		0.15480			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15200		0.15460			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
NGN / R	On	14/03/2016	Foreign Exchange Future			0.07670		0.07760			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06380		0.06570			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.05980		0.06180			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			10.32760		10.40290			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.44920		10.52320			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.59530		10.66810			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			1,263.99950	1,189.184	19.46	0.9913	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			1,09950	1,584	19.46	0.0087	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,254.05130	1,179.257	19.42	0.9909	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			1,15130	1,657	19.42	0.0091	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,244.10550	1,169.334	19.37	0.9905	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			1,20550	1,734	19.37	0.0095	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,532.92160	1,460.211	16.38	0.9499	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			19,72160	21,011	16.38	0.0501	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,552.23170	1,479.485	16.46	0.9516	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			19,03170	20,285	16.46	0.0484	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,542.57360	1,469.845	16.42	0.9508	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			19,37360	20,645	16.42	0.0492	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,318.99090	1,255.735	16.11	0.8361	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			110,89090	120,435	16.11	0.1639	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,310.68840	1,247.568	16.10	0.8340	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			112,58840	122,268	16.10	0.1660	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,302.40630	1,239.423	16.10	0.8320	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			114,30630	124,123	16.10	0.1680	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NZ\$ / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 14/03/2016 Foreign Exchange Future			1.39650		1.40730			0.0000	0.00	0	0
PULA / R On 13/06/2016 Foreign Exchange Future			1.41160		1.42210			0.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Future			1.42700		1.43750			0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Future			1.44110		1.45150			0.0000	0.00	0	0
<b>Total PULA / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 14/03/2016 Foreign Exchange Option	1.40	Call			73.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/03/2016 Foreign Exchange Option	1.40	Put			0.00000	35.000		1.0000	0.00	0	0
PULA / R On 14/03/2016 Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/03/2016 Foreign Exchange Option	1.41	Put			27.00000	135.000		1.0000	0.00	0	0
PULA / R On 14/03/2016 Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/03/2016 Foreign Exchange Option	1.42	Put			127.00000	235.000		1.0000	0.00	0	0
PULA / R On 13/06/2016 Foreign Exchange Option	1.32	Call			1,021.00000	916.000		1.0000	0.00	0	0
PULA / R On 13/06/2016 Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 13/06/2016 Foreign Exchange Option	1.33	Call			921.00000	816.000		1.0000	0.00	0	0
PULA / R On 13/06/2016 Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 13/06/2016 Foreign Exchange Option	1.34	Call			821.00000	716.000		1.0000	0.00	0	0
PULA / R On 13/06/2016 Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.42	Call			175.00000	70.000		1.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.40	Call			375.00000	270.000		1.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.41	Call			275.00000	170.000		1.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.41	Call			415.00000	311.000		1.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.42	Call			315.00000	211.000		1.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.40	Call			515.00000	411.000		1.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €On 14/03/2016 Foreign Exchange Future			1.11290		1.11520			0.0000	0.00	0	2
QUANTO €On 13/06/2016 Foreign Exchange Future			1.11620		1.11850			0.0000	0.00	0	0
QUANTO €On 19/09/2016 Foreign Exchange Future			1.12000		1.12230			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>2</b>
<b>Total QUANTO € / \$</b>									<b>0.00</b>	<b>0</b>	<b>2</b>
RAIN On 13/06/2016 Foreign Exchange Future			27,816.67000		28,151.96000			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 RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/03/2016	Foreign Exchange Future			11.13170		11.29080			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.29820		11.46040			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			1,313.66380	1,155.708	19.85	0.9816	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			2.86380	4.008	19.85	0.0184	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,303.77040	1,145.858	19.80	0.9810	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			2.97040	4.158	19.80	0.0190	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,293.88100	1,136.013	19.75	0.9803	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			3.08100	4.313	19.75	0.0197	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,340.57250	1,194.036	17.79	0.8588	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			70.17250	85.836	17.79	0.1412	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,331.71360	1,185.631	17.79	0.8567	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			71.31360	87.431	17.79	0.1433	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,322.87060	1,177.248	17.79	0.8545	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			72.47060	89.048	17.79	0.1455	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			5.27070		5.32390			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.22290		5.28100			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			834.08020	780.931	21.63	0.9975	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			0.18020	0.231	21.63	0.0025	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			824.09470	770.950	21.53	0.9973	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			0.19470	0.250	21.53	0.0027	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			814.11030	760.971	21.42	0.9971	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			0.21030	0.271	21.42	0.0029	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			564.00520	512.756	17.98	0.8321	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			43.00520	49.856	17.98	0.1679	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			555.48050	504.462	17.94	0.8273	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			44.48050	51.562	17.94	0.1727	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			546.99780	496.215	17.91	0.8224	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			45.99780	53.315	17.91	0.1776	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			1.35220		1.36100			0.0000	0.00	0	1

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 13/06/2016 Foreign Exchange Future			1.26850		1.27940			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>									<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total ZMW / R</b>									<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total Futures</b>									<b>1 224 429 900.39</b>	<b>77,595</b>	<b>1,523,422</b>
<b>Total Options</b>									<b>12 082 599.55</b>	<b>21,300</b>	<b>2,615,982</b>
<b>Grand Total:</b>									<b>1,236,512,499.94</b>	<b>98,895</b>	<b>4,139,404</b>