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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/03/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 07/03/2016 Foreign Exchange Future			15.40910		15.57260			0.0000	4,638,139.10	301	0
\$ / R On 08/03/2016 Foreign Exchange Future			15.41210		15.57260			0.0000	0.00	0	0
\$ / R On 09/03/2016 Foreign Exchange Future			15.41210		15.57260			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			15.41490		15.57840			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.42360		15.58720			0.0000	6,617,433,885.60	429,046	406,606
\$ / R On 15/03/2016 Foreign Exchange Future			15.42640		15.59010			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			15.42930		15.59310			0.0000	0.00	0	0
\$ / R On 17/03/2016 Foreign Exchange Future			15.43230		15.59610			0.0000	0.00	0	0
\$ / R On 18/03/2016 Foreign Exchange Future			15.43520		15.59910			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.45000		15.61410			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.46780		15.63200			0.0000	0.00	0	140
\$ / R On 31/03/2016 Foreign Exchange Future			15.47370		15.63800			0.0000	0.00	0	485
\$ / R On 04/04/2016 Foreign Exchange Future			15.48550		15.65000			0.0000	0.00	0	120
\$ / R On 05/04/2016 Foreign Exchange Future			15.48850		15.65300			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			15.49140		15.65600			0.0000	0.00	0	0
\$ / R On 07/04/2016 Foreign Exchange Future			15.49440		15.65900			0.0000	0.00	0	0
\$ / R On 11/04/2016 Foreign Exchange Future			15.50620		15.67100			0.0000	0.00	0	100
\$ / R On 15/04/2016 Foreign Exchange Future			15.51830		15.68310			0.0000	1,846,677.70	119	2,267
\$ / R On 18/04/2016 Foreign Exchange Future			15.52730		15.69210			0.0000	0.00	0	0
\$ / R On 20/04/2016 Foreign Exchange Future			15.53330		15.69820			0.0000	0.00	0	700
\$ / R On 25/04/2016 Foreign Exchange Future			15.54840		15.71320			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	26/04/2016	Foreign Exchange Future			15.55140		15.71620			0.0000	0.00	0	180
\$ / R	On	28/04/2016	Foreign Exchange Future			15.55740		15.72230			0.0000	0.00	0	62
\$ / R	On	29/04/2016	Foreign Exchange Future			15.56040		15.72530			0.0000	0.00	0	800
\$ / R	On	04/05/2016	Foreign Exchange Future			15.57550		15.74040			0.0000	0.00	0	370
\$ / R	On	10/05/2016	Foreign Exchange Future			15.59350		15.75860			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.60250		15.76790			0.0000	0.00	0	550
\$ / R	On	16/05/2016	Foreign Exchange Future			15.61150		15.77720			0.0000	0.00	0	100
\$ / R	On	17/05/2016	Foreign Exchange Future			15.61450		15.78030			0.0000	0.00	0	100
\$ / R	On	19/05/2016	Foreign Exchange Future			15.62050		15.78650			0.0000	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Future			15.63250		15.79900			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			15.64450		15.81140			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.65640		15.82380			0.0000	0.00	0	338
\$ / R	On	06/06/2016	Foreign Exchange Future			15.67440		15.84250			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.68040		15.84870			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.68340		15.85190			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.69570		15.86440			0.0000	6,725,528,971.50	428,495	552,726
\$ / R	On	24/06/2016	Foreign Exchange Future			15.72950		15.89900			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.74180		15.91160			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			15.82790		15.99970			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.83090		16.00280			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.87710		16.05000			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.88940		16.06260			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.89550		16.06890			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.92320		16.09720			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.95700		16.13180			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.96310		16.13810			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.96620		16.14130			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.97890		16.15440			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.98530		16.16090			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.99800		16.17400			0.0000	90,324,708.00	5,646	156,644
\$ / R	On	28/09/2016	Foreign Exchange Future			16.02650		16.20340			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.11550		16.29480			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.22020		16.40260			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.27140		16.45530			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.28770		16.47200			0.0000	1,628,770.00	100	29,453
\$ / R	On	13/03/2017	Foreign Exchange Future			16.55700		16.74700			0.0000	8,278,500.00	500	500
\$ / R	On	19/06/2017	Foreign Exchange Future			16.78720		16.96990			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			17.00110		17.17680			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>13,449,679,651.90</b>	<b>864,207</b>	<b>1,153,742</b>
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			924.73380	759.100	21.00	1.0000	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			2.13380	0.000	21.00	0.0000	0.00	0	0
\$ / R	On	08/03/2016	Foreign Exchange Option	15.14	Call			458.23830	279.558	24.58	0.9179	0.00	0	2,500
\$ / R	On	08/03/2016	Foreign Exchange Option	15.14	Put			25.63830	7.459	24.58	0.0821	0.00	0	0
\$ / R	On	08/03/2016	Foreign Exchange Option	15.84	Call			50.79250	4.092	30.09	0.0417	0.00	0	2,500
\$ / R	On	08/03/2016	Foreign Exchange Option	15.84	Put			318.19250	431.992	30.09	0.9583	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/03/2016	Foreign Exchange Option	15.61	Call		124.98750	42.441	25.19	0.2499	0.00	0	1,000
\$ / R	On	09/03/2016	Foreign Exchange Option	15.61	Put		162.38750	240.341	25.19	0.7501	0.00	0	0
\$ / R	On	09/03/2016	Foreign Exchange Option	15.54	Call		161.95880	56.376	23.75	0.3223	0.00	0	1,000
\$ / R	On	09/03/2016	Foreign Exchange Option	15.54	Put		129.35880	184.276	23.75	0.6777	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		3,048.41000	2,884.939	55.75	0.9998	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		0.01000	0.039	55.75	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		4,537.20000	4,373.606	59.25	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put		0.00000	0.006	59.25	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call		0.00040	0.001	62.94	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put		7,562.80040	7,726.401	62.94	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call		0.00000	0.000	62.94	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put		134,412.80000	134,576.400	62.94	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call		0.24290	0.050	34.75	0.0003	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put		2,653.04290	2,816.450	34.75	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		0.31020	0.393	62.94	0.0011	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		4,643.11020	4,806.793	62.94	0.9989	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call		0.00580	0.007	62.94	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put		6,462.80580	6,626.407	62.94	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call		2.99480	0.951	29.83	0.0048	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put		1,595.79480	1,757.351	29.83	0.9952	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call		1.66510	0.480	30.90	0.0025	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put		1,824.46510	1,986.880	30.90	0.9975	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call		0.92360	0.241	32.01	0.0013	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put		2,063.72360	2,226.641	32.01	0.9987	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call		5.98490	2.332	27.87	0.0115	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put		1,268.78490	1,428.731	27.87	0.9885	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call		5.37390	2.114	28.32	0.0104	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put		1,318.17390	1,478.514	28.32	0.9896	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call		4.35990	1.646	28.99	0.0081	0.00	0	31,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put		1,417.15990	1,578.046	28.99	0.9919	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		13.48990	5.019	24.72	0.0254	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		926.28990	1,081.419	24.72	0.9746	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call		11.93710	4.458	25.17	0.0225	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put		974.73710	1,130.858	25.17	0.9775	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call		7.47060	2.859	26.97	0.0143	0.00	0	35,701
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put		1,170.27060	1,329.260	26.97	0.9857	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call		27.10900	9.034	22.66	0.0458	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put		709.90900	855.434	22.66	0.9542	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call		21.35730	7.500	23.29	0.0381	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put		774.15730	923.899	23.29	0.9619	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call		15.27520	5.670	24.28	0.0287	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put		878.07520	1,032.070	24.28	0.9713	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call		45.74480	14.833	21.45	0.0734	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put		568.54480	701.233	21.45	0.9266	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		40.25630	12.615	21.58	0.0636	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		603.05630	739.015	21.58	0.9364	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	16.20	Call			34.21470	10.952	22.03	0.0554	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			647.01470	787.352	22.03	0.9446	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			86.38280	33.596	20.77	0.1484	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			399.18280	509.996	20.77	0.8516	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			66.27730	23.838	21.06	0.1109	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			469.07730	590.238	21.06	0.8891	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			64.30890	22.930	21.10	0.1073	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			477.10890	599.330	21.10	0.8927	0.00	0	502
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			130.81150	57.887	20.29	0.2323	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			293.61150	384.287	20.29	0.7677	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			124.01580	53.953	20.35	0.2195	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			306.81580	400.353	20.35	0.7805	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			99.57200	40.440	20.61	0.1733	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			362.37200	466.840	20.61	0.8267	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			195.94950	98.999	19.77	0.3526	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			198.74950	265.399	19.77	0.6474	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			191.27800	95.872	19.80	0.3442	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			204.07800	272.272	19.80	0.6558	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Call			149.06510	68.808	20.12	0.2665	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Put			261.86510	345.208	20.12	0.7335	0.00	0	16,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			215.44060	112.338	19.64	0.3872	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			178.24060	238.738	19.64	0.6128	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			210.44620	108.876	19.67	0.3784	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			183.24620	245.276	19.67	0.6216	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			205.53240	105.500	19.70	0.3697	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			188.33240	251.900	19.70	0.6303	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Call			264.09410	147.493	19.35	0.4703	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Put			136.89410	183.893	19.35	0.5297	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Call			241.64660	130.958	19.48	0.4326	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Put			154.44660	207.358	19.48	0.5674	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			225.67720	119.519	19.57	0.4051	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			168.47720	225.919	19.57	0.5949	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			403.05080	264.510	19.27	0.6692	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			65.85080	90.910	19.27	0.3308	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			388.35290	251.384	19.25	0.6513	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			71.15290	97.784	19.25	0.3487	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call			269.91190	151.862	19.32	0.4798	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put			132.71190	178.262	19.32	0.5202	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Call			497.01320	350.431	19.36	0.7674	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Put			39.81320	56.831	19.36	0.2326	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			472.64130	327.854	19.33	0.7445	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			45.44130	64.254	19.33	0.2555	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			441.03620	298.860	19.30	0.7121	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			53.83620	75.261	19.30	0.2879	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			581.98190	430.361	19.43	0.8350	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			24.78190	36.761	19.43	0.1650	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			573.24740	422.069	19.42	0.8289	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			26.04740	38.469	19.42	0.1711	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Call			505.25890	358.109	19.36	0.7748	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Put			38.05890	54.509	19.36	0.2252	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			617.39140	464.122	19.46	0.8581	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			20.19140	30.522	19.46	0.1419	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			608.47070	455.595	19.45	0.8525	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			21.27070	31.995	19.45	0.1475	0.00	0	41,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			599.59450	447.125	19.44	0.8468	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			22.39450	33.525	19.44	0.1532	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			843.07710	682.230	19.64	0.9511	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			5.87710	8.630	19.64	0.0489	0.00	0	300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			793.88640	635.071	19.60	0.9375	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			6.68640	11.471	19.60	0.0625	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			699.50630	543.186	19.53	0.9016	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			12.30630	19.586	19.53	0.0984	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			1,090.48350	926.311	21.08	0.9834	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			3.28350	2.711	21.08	0.0166	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,001.20780	837.368	20.26	0.9769	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			4.00780	3.768	20.26	0.0231	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			892.39270	730.018	19.68	0.9622	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			5.19270	6.418	19.68	0.0378	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			1,329.22300	1,164.776	23.28	0.9928	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			2.02300	1.176	23.28	0.0072	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			1,279.42630	1,114.992	22.82	0.9915	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			2.22630	1.392	22.82	0.0085	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,120.27940	956.034	21.36	0.9851	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			3.07940	2.434	21.36	0.0149	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			1,488.71260	1,324.296	24.74	0.9958	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			1.51260	0.696	24.74	0.0042	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			1,389.00910	1,224.563	23.83	0.9942	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			1.80910	0.963	23.83	0.0058	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			1,379.04260	1,214.595	23.73	0.9940	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			1.84260	0.995	23.73	0.0060	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			1,648.17470	1,484.023	26.20	0.9975	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			0.97470	0.423	26.20	0.0025	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			1,638.20650	1,474.036	26.11	0.9974	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			1.00650	0.436	26.11	0.0026	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,588.38210	1,424.108	25.65	0.9970	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			1.18210	0.508	25.65	0.0030	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,957.56250	1,793.764	28.94	0.9990	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			0.36250	0.164	28.94	0.0010	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			1,837.73080	1,673.836	27.89	0.9986	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			0.53080	0.236	27.89	0.0014	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,827.74800	1,663.843	27.81	0.9986	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			0.54800	0.243	27.81	0.0014	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	13.26	Call			2,327.31340	2,163.656	32.15	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			0.11340	0.056	32.15	0.0003	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			2,087.44040	1,923.711	30.07	0.9994	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			0.24040	0.111	30.07	0.0006	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			2,037.48150	1,873.729	29.63	0.9993	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			0.28150	0.129	29.63	0.0007	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			2,637.24350	2,473.624	34.84	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			0.04350	0.024	34.84	0.0001	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			2,487.26900	2,323.636	33.54	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			0.06900	0.036	33.54	0.0002	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,387.29410	2,223.648	32.67	0.9997	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.09410	0.048	32.67	0.0003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			3,037.21280	2,873.609	38.32	1.0000	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			0.01280	0.009	38.32	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			2,847.22280	2,683.614	36.67	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			0.02280	0.014	36.67	0.0001	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			2,787.22740	2,623.616	36.15	0.9999	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			0.02740	0.016	36.15	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			3,527.20000	3,363.605	44.09	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.00000	0.005	44.09	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			3,477.20010	3,313.605	43.34	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.00010	0.005	43.34	0.0000	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,327.20070	3,163.605	41.09	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			0.00070	0.005	41.09	0.0000	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			3,587.20000	3,423.605	44.99	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.00000	0.005	44.99	0.0000	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			3,547.20000	3,383.605	44.39	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.00000	0.005	44.39	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			3,537.20000	3,373.605	44.24	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.00000	0.005	44.24	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			3,757.20000	3,593.606	47.54	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.00000	0.006	47.54	0.0000	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,677.20000	3,513.605	46.34	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.00000	0.006	46.34	0.0000	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			3,637.20000	3,473.605	45.74	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.00000	0.005	45.74	0.0000	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			4,037.20000	3,873.606	51.74	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.00000	0.006	51.74	0.0000	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			3,987.20000	3,823.606	50.99	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.00000	0.006	50.99	0.0000	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			3,787.20000	3,623.606	47.99	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.00000	0.006	47.99	0.0000	0.00	0	1,000
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			128.91810	59.414	20.38	0.2245	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			328.81810	423.014	20.38	0.7755	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			970.93250	805.596	18.80	0.9654	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			7.83250	6.296	18.80	0.0346	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	16/03/2016	Foreign Exchange Option	13.34	Call			2,253.31070	2,089.535	30.56	0.9989	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			0.21070	0.235	30.56	0.0011	0.00	0	17,991
\$ / R	On	17/03/2016	Foreign Exchange Option	15.74	Call			169.01400	89.002	20.17	0.2828	0.00	0	2,500
\$ / R	On	17/03/2016	Foreign Exchange Option	15.74	Put			312.91400	396.702	20.17	0.7172	0.00	0	0
\$ / R	On	18/03/2016	Foreign Exchange Option	15.69	Call			199.20290	115.211	20.37	0.3280	0.00	0	2,500
\$ / R	On	18/03/2016	Foreign Exchange Option	15.69	Put			290.10290	370.011	20.37	0.6720	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,945.47900	1,782.031	24.38	0.9923	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			1.37900	2.031	24.38	0.0077	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			697.90780	553.234	18.96	0.7924	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			53.80780	73.234	18.96	0.2076	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			527.01540	406.536	18.91	0.6288	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			145.01540	188.736	18.91	0.3712	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			186.34380	126.173	20.31	0.2732	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			514.34380	618.373	20.31	0.7268	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,832.03450	3,667.830	30.11	0.9999	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.03450	0.030	30.11	0.0001	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,133.14470	1,969.333	22.10	0.9944	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			1.14470	1.533	22.10	0.0056	0.00	0	150
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			58.07140	34.178	21.95	0.0871	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			1,150.07140	1,290.478	21.95	0.9129	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	35.52	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			100,540.00000	100,704.500	35.52	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			263.82180	196.433	20.14	0.3445	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			480.82180	577.933	20.14	0.6555	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			70.77200	46.819	22.18	0.1040	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			1,207.77200	1,348.319	22.18	0.8960	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			216.58640	159.673	20.59	0.2878	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			600.58640	708.273	20.59	0.7122	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			173.14050	126.584	21.08	0.2344	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			744.14050	862.184	21.08	0.7656	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			264.24850	202.074	20.29	0.3272	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			573.24850	675.874	20.29	0.6728	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			322.87730	253.571	20.18	0.3722	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			529.77730	625.271	20.18	0.6278	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			84.92090	61.904	22.49	0.1114	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,482.82090	1,624.604	22.49	0.8886	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,736.61480	1,573.541	18.22	0.9591	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			14.51480	16.241	18.22	0.0409	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			557.80630	455.367	19.08	0.5555	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			285.70630	348.067	19.08	0.4445	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			142.70450	107.799	21.75	0.1763	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			1,154.50450	1,284.499	21.75	0.8237	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			146.20520	112.231	21.79	0.1743	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			1,243.00520	1,373.831	21.79	0.8257	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			170.95780	132.599	21.57	0.1990	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			1,144.75780	1,271.199	21.57	0.8010	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,225.91650	2,062.095	19.76	0.9756	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			9.71650	10.695	19.76	0.0244	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			482.15280	395.616	19.44	0.4758	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			425.95280	504.216	19.44	0.5242	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			258.42780	205.131	20.77	0.2860	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			832.22780	943.731	20.77	0.7140	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,916.57410	3,751.786	24.42	0.9990	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.37410	0.386	24.42	0.0010	0.00	0	250
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call			440.83310	361.435	19.68	0.4388	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put			498.53310	584.035	19.68	0.5612	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			290.79230	233.698	20.64	0.3098	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			795.49230	903.298	20.64	0.6902	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			202.15240	160.859	21.43	0.2196	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			1,161.75240	1,285.359	21.43	0.7804	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,533.46900	1,381.504	18.05	0.8853	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			54.86900	68.004	18.05	0.1147	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			636.17860	537.599	19.05	0.5427	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			387.57860	454.099	19.05	0.4573	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			443.86460	371.158	19.98	0.4065	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			655.96460	748.658	19.98	0.5935	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			453.61440	380.603	19.90	0.4086	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			666.41440	759.103	19.90	0.5914	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			209.22850	169.906	21.76	0.2097	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,378.92850	1,505.406	21.76	0.7903	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			591.74370	503.048	19.40	0.4940	0.00	0	5,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			505.24370	582.548	19.40	0.5060	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			789.02530	682.526	18.86	0.5973	0.00	0	5,000
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			350.02530	410.026	18.86	0.4027	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			461.27270	390.903	20.20	0.3922	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			779.87270	876.403	20.20	0.6078	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			300.85120	250.475	21.26	0.2736	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,189.45120	1,305.975	21.26	0.7264	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			4,013.69250	3,846.987	23.39	0.9955	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			2.29250	2.487	23.39	0.0045	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,334.66480	2,172.663	19.16	0.9534	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			23.26480	28.163	19.16	0.0466	0.00	0	150
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,186.17240	1,052.811	18.20	0.7483	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			182.37240	216.411	18.20	0.2517	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,646.50960	3,478.906	21.27	0.9921	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			4.00960	4.506	21.27	0.0079	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			809.18640	706.087	18.95	0.5792	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			416.68640	481.687	18.95	0.4208	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,393.74690	1,253.690	18.18	0.7950	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			145.04690	173.290	18.18	0.2050	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			656.12050	567.965	19.47	0.4939	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			587.42050	667.565	19.47	0.5061	0.00	0	0



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		2,581.80220	2,418.341	19.08	0.9606	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		19.90220	24.941	19.08	0.0394	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		2,572.14370	2,408.742	19.07	0.9601	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		20.24370	25.342	19.07	0.0399	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		2,562.49040	2,399.149	19.06	0.9595	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		20.59040	25.749	19.06	0.0405	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		2,683.71250	2,518.138	19.01	0.9647	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		19.31250	22.438	19.01	0.0353	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		2,596.52190	2,431.624	18.90	0.9597	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		22.12190	25.924	18.90	0.0403	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		2,586.85560	2,422.040	18.89	0.9592	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		22.45560	26.340	18.89	0.0408	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		2,577.19440	2,412.461	18.88	0.9586	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		22.79440	26.761	18.88	0.0414	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		2,394.56300	2,231.676	18.66	0.9460	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		30.16300	35.976	18.66	0.0540	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		2,365.90410	2,203.360	18.62	0.9438	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		31.50410	37.659	18.62	0.0562	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		1,747.68900	1,597.162	18.05	0.8681	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		83.28900	101.462	18.05	0.1319	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call		1,704.61470	1,555.272	18.07	0.8597	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put		90.21470	109.572	18.07	0.1403	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call		1,496.02990	1,353.316	18.13	0.8134	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put		131.62990	157.616	18.13	0.1866	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call		1,307.65420	1,172.376	18.19	0.7622	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put		183.25420	216.676	18.19	0.2378	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call		1,300.08070	1,165.133	18.20	0.7600	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put		185.68070	219.433	18.20	0.2400	0.00	0	47,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		1,226.45730	1,095.275	18.27	0.7364	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		212.05730	249.575	18.27	0.2636	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		1,170.02770	1,042.277	18.36	0.7168	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		235.62770	276.577	18.36	0.2832	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call		1,142.43470	1,016.442	18.41	0.7068	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put		248.03470	290.742	18.41	0.2932	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		1,122.01610	997.359	18.44	0.6992	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		257.61610	301.658	18.44	0.3008	0.00	0	15,940
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call		628.35590	544.908	19.66	0.4697	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put		663.95590	749.208	19.66	0.5303	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call		616.03280	533.801	19.72	0.4626	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put		681.63280	768.101	19.72	0.5374	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call		588.13120	508.703	19.84	0.4461	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put		723.73120	813.003	19.84	0.5539	0.00	0	41,005
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call		568.91940	491.459	19.92	0.4346	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put		754.51940	845.759	19.92	0.5654	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		550.29100	474.767	20.01	0.4233	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		785.89100	879.067	20.01	0.5767	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call		525.16590	452.306	20.13	0.4078	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put		830.76590	926.606	20.13	0.5922	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call		514.73160	442.997	20.18	0.4012	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put		850.33160	947.297	20.18	0.5988	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		504.49380	433.869	20.23	0.3948	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		870.09380	968.169	20.23	0.6052	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call		494.45310	424.924	20.28	0.3884	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put		890.05310	989.224	20.28	0.6116	0.00	0	5,300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call		421.39150	359.927	20.71	0.3401	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put		1,056.99150	1,164.227	20.71	0.6599	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		413.15400	352.591	20.76	0.3345	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,078.75400	1,186.891	20.76	0.6655	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call		407.75580	347.789	20.80	0.3307	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put		1,093.35580	1,202.089	20.80	0.6693	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		386.87630	329.231	20.95	0.3162	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		1,152.47630	1,263.531	20.95	0.6838	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call		381.82750	324.752	20.98	0.3126	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put		1,167.42750	1,279.052	20.98	0.6874	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		343.84170	291.128	21.28	0.2854	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		1,289.44170	1,405.428	21.28	0.7146	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call		320.04220	270.139	21.48	0.2679	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put		1,375.64220	1,494.439	21.48	0.7321	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		317.96720	268.313	21.50	0.2664	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		1,383.56720	1,502.613	21.50	0.7336	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call		313.85990	264.697	21.53	0.2633	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		1,399.45990	1,518.997	21.53	0.7367	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		303.83460	255.884	21.63	0.2558	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put		1,439.43460	1,560.184	21.63	0.7442	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call		294.15410	247.380	21.72	0.2485	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put		1,479.75410	1,601.680	21.72	0.7515	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		292.25810	245.718	21.74	0.2471	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,487.85810	1,610.018	21.74	0.7529	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call		286.64580	240.799	21.79	0.2428	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put		1,512.24580	1,635.099	21.79	0.7572	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		180.14330	148.572	22.91	0.1597	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		2,105.74330	2,242.872	22.91	0.8403	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		157.06910	128.856	23.25	0.1407	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		2,292.66910	2,433.156	23.25	0.8593	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		150.11080	122.933	23.36	0.1349	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		2,355.71080	2,497.233	23.36	0.8651	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		140.74990	114.981	23.52	0.1271	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		2,446.34990	2,589.281	23.52	0.8729	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		107.25700	86.710	24.20	0.0983	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		2,842.85700	2,991.010	24.20	0.9017	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		3,708.96980	3,540.554	21.03	0.9917	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		4.56980	4.854	21.03	0.0083	0.00	0	330

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	12.91	Call			2,966.71820	2,799.557	19.35	0.9772	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			12.31820	13.857	19.35	0.0228	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,878.59120	2,711.837	19.24	0.9738	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			14.19120	16.137	19.24	0.0262	0.00	0	750
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,063.20130	946.649	18.64	0.6578	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			334.20130	387.149	18.64	0.3422	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			431.26850	371.960	20.98	0.3324	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,172.26850	1,282.460	20.98	0.6676	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,445.66180	2,285.589	18.41	0.9395	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			34.06180	43.789	18.41	0.0605	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			452.37470	390.893	20.89	0.3413	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,160.77470	1,269.093	20.89	0.6587	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			351.27330	301.695	21.63	0.2748	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,479.67330	1,599.895	21.63	0.7252	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,115.71150	3,946.242	21.58	0.9931	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			4.11150	4.442	21.58	0.0069	0.00	0	250
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			571.35670	504.263	20.76	0.3804	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,171.65670	1,276.363	20.76	0.6196	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			252.05190	217.359	23.19	0.1859	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,442.35190	2,579.459	23.19	0.8141	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			372.72120	326.089	22.18	0.2629	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,819.92120	1,945.189	22.18	0.7371	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,208.72860	4,037.317	20.50	0.9909	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			5.92860	6.417	20.50	0.0091	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,545.21480	2,387.373	17.91	0.9308	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			42.41480	56.473	17.91	0.0692	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			437.92890	385.272	21.67	0.3030	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,565.12890	1,684.372	21.67	0.6970	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,361.11890	3,189.407	16.79	0.9814	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			11.11890	12.307	16.79	0.0186	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,081.16700	976.794	19.13	0.5964	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			551.16700	619.694	19.13	0.4036	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			646.30000	576.391	20.71	0.3998	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,193.70000	1,296.991	20.71	0.6002	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			454.81560	404.581	22.01	0.2955	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			1,775.91560	1,899.081	22.01	0.7045	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			949.24660	854.782	19.56	0.5367	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			720.34660	799.282	19.56	0.4633	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			424.52660	376.339	22.42	0.2707	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,027.32660	2,153.139	22.42	0.7293	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			382.75750	338.228	22.71	0.2472	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,215.55750	2,345.028	22.71	0.7528	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,305.17060	4,131.302	19.53	0.9893	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			7.97060	8.102	19.53	0.0107	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,648.08520	2,487.799	17.26	0.9268	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			50.88520	64.599	17.26	0.0732	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	06/09/2016	Foreign Exchange Option	13.70	Call			2,508.24890	2,347.515	17.20	0.9055	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			76.44890	90.515	17.20	0.0945	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			450.11990	401.402	22.39	0.2780	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,058.31990	2,184.402	22.39	0.7220	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			438.56090	390.821	22.47	0.2717	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,106.76090	2,233.821	22.47	0.7283	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,686.52300	2,521.997	16.92	0.9273	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			54.72300	64.997	16.92	0.0727	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,446.65430	2,286.989	17.31	0.8952	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			88.55430	103.889	17.31	0.1048	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			548.13730	492.603	21.74	0.3292	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,710.03730	1,829.503	21.74	0.6708	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,698.29160	2,534.506	17.03	0.9252	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			56.99160	68.306	17.03	0.0748	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			448.62160	400.723	22.48	0.2752	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,107.32160	2,234.523	22.48	0.7248	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			315.56950	280.542	23.59	0.1999	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,871.16950	3,011.642	23.59	0.8001	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,568.17300	1,436.454	18.48	0.7143	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			363.77300	407.554	18.48	0.2857	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,895.33120	2,727.579	16.85	0.9406	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			44.43120	52.279	16.85	0.0594	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,913.78130	2,745.762	16.82	0.9423	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			42.88130	50.462	16.82	0.0577	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,904.55040	2,736.664	16.83	0.9415	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			43.65040	51.364	16.83	0.0585	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,913.98950	1,771.161	18.23	0.7889	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			239.98950	273.161	18.23	0.2111	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			869.67620	786.991	20.26	0.4695	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,055.67620	1,148.991	20.26	0.5305	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			703.07830	634.068	20.99	0.3958	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,389.07830	1,496.068	20.99	0.6042	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			540.81360	486.846	21.99	0.3170	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,866.81360	1,988.846	21.99	0.6830	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,909.89440	2,742.062	16.86	0.9395	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			45.89440	54.062	16.86	0.0605	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			499.50630	448.129	22.28	0.2954	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,025.50630	2,150.129	22.28	0.7046	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			242.01330	220.274	24.86	0.1564	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,618.01330	3,772.274	24.86	0.8436	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			815.73440	737.248	20.47	0.4463	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,151.73440	1,249.248	20.47	0.5537	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,974.54140	2,805.795	16.77	0.9453	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			40.54140	47.795	16.77	0.0547	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,928.31220	2,760.212	16.83	0.9412	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			44.31220	52.212	16.83	0.0588	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	13.30	Call			2,919.09860	2,751.131	16.84	0.9404	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			45.09860	53.131	16.84	0.0596	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,772.97350	2,607.452	17.21	0.9184	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			69.57350	80.952	17.21	0.0816	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			427.26340	381.192	22.94	0.2516	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,473.86340	2,604.692	22.94	0.7484	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			401.03700	357.636	23.14	0.2380	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,607.63700	2,741.136	23.14	0.7620	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,415.42590	4,238.930	19.34	0.9856	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			12.02590	12.430	19.34	0.0144	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			412.21140	370.162	23.53	0.2298	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,967.41140	3,104.662	23.53	0.7702	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,508.62510	4,330.699	18.97	0.9835	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			13.82510	15.199	18.97	0.0165	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,877.58850	2,711.703	17.29	0.9117	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			82.78850	96.203	17.29	0.0883	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			423.94780	380.687	23.44	0.2355	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,899.14780	3,035.187	23.44	0.7645	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			422.95850	382.229	24.01	0.2204	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,420.35850	3,562.030	24.01	0.7796	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,618.54330	4,437.379	18.40	0.9823	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			15.94330	17.179	18.40	0.0177	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,998.74200	2,830.829	17.24	0.9067	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			96.14200	110.629	17.24	0.0933	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,834.89730	3,653.839	17.11	0.9594	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			39.59730	42.439	17.11	0.0406	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,854.15440	3,673.038	17.13	0.9602	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			38.85440	41.638	17.13	0.0398	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,844.52430	3,663.437	17.12	0.9598	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			39.22430	42.037	17.12	0.0402	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,247.06830	3,076.545	16.86	0.9236	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			75.06830	88.845	16.86	0.0764	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,238.20490	3,067.847	16.88	0.9227	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			76.20490	90.147	16.88	0.0773	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			3,202.88200	3,033.183	16.93	0.9192	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,503.55150	10,681.381	26.61	0.9780	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,689.09660	4,505.701	18.03	0.9819	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			17.09660	18.001	18.03	0.0181	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,706.10070	6,866.835	26.61	0.9109	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,318.40450	3,146.624	16.75	0.9304	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			66.40450	78.924	16.75	0.0696	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,255.94220	3,085.260	16.85	0.9245	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			73.94220	87.560	16.85	0.0755	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			35.55150	29.081	26.61	0.0220	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,878.74970	5,024.418	26.61	0.8312	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			324.73900	285.365	26.61	0.1570	0.00	0	5,700

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	21.24	Put			5,092.73900	5,237.665	26.61	0.8430	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			317.74240	279.014	26.61	0.1541	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,145.74240	5,291.314	26.61	0.8459	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			168.10070	144.535	26.61	0.0891	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,280.73370	4,435.446	25.83	0.8051	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			362.80670	336.110	26.61	0.1793	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,690.80670	4,848.410	26.61	0.8207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			356.66820	323.926	26.61	0.1740	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,784.66820	4,936.226	26.61	0.8260	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			350.74970	312.118	26.61	0.1688	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,022.55070	4,175.182	25.32	0.7939	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			408.07460	377.022	25.47	0.2028	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,096.07460	4,249.322	25.47	0.7972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			397.21430	367.198	25.72	0.1972	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,225.21430	4,379.498	25.72	0.8028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			392.73370	363.146	25.83	0.1949	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,721.48420	3,871.375	24.73	0.7791	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			437.94330	404.056	24.84	0.2181	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,775.94330	3,926.356	24.84	0.7819	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			425.50650	392.797	25.09	0.2118	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			3,903.50650	4,055.097	25.09	0.7882	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			414.55070	382.882	25.32	0.2061	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,192.67500	3,330.019	23.68	0.7472	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			500.35140	455.908	23.84	0.2467	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,278.35140	3,418.208	23.84	0.7533	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			448.20380	413.350	24.64	0.2233	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,676.20380	3,825.650	24.64	0.7767	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			443.48420	409.075	24.73	0.2209	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,972.50730	3,106.397	23.36	0.7297	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			540.28160	491.094	23.47	0.2641	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,048.28160	3,183.395	23.47	0.7359	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			537.18130	488.267	23.50	0.2627	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,065.18130	3,200.567	23.50	0.7373	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			514.67500	467.719	23.68	0.2528	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,298.98510	2,419.904	22.33	0.6637	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			639.03020	581.493	22.76	0.3065	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,577.03020	2,703.793	22.76	0.6935	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			631.39080	574.484	22.81	0.3033	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,609.39080	2,736.784	22.81	0.6967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			554.50730	504.097	23.36	0.2703	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,362.55270	1,456.216	20.65	0.5257	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			843.72080	770.817	21.64	0.3893	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,881.72080	1,993.117	21.64	0.6107	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			797.58440	727.849	21.87	0.3711	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,015.58440	2,130.150	21.87	0.6289	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			710.98510	647.603	22.33	0.3363	0.00	0	1,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,181.33940	1,267.746	20.30	0.4888	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,159.90660	1,063.546	20.37	0.5034	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,217.90660	1,305.846	20.37	0.4966	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,099.79540	1,007.435	20.57	0.4830	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,317.79540	1,409.735	20.57	0.5170	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,074.55270	983.916	20.65	0.4743	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			912.04780	986.926	19.72	0.4249	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,294.71800	1,190.189	19.97	0.5474	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,022.71800	1,102.489	19.97	0.4526	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,211.30350	1,111.613	20.21	0.5204	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,139.30350	1,223.913	20.21	0.4796	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,183.33940	1,085.446	20.30	0.5112	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			662.96030	725.178	19.12	0.3530	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,597.37040	1,477.085	19.20	0.6368	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			695.37040	759.385	19.20	0.3632	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,479.56350	1,365.137	19.48	0.6035	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			807.56350	877.437	19.48	0.3965	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,384.04780	1,274.626	19.72	0.5751	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			541.18640	587.986	18.75	0.3090	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,806.88710	1,670.008	18.77	0.6896	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			544.88710	592.308	18.77	0.3104	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,690.10150	1,565.437	19.00	0.6616	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			618.10150	677.737	19.00	0.3384	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,634.96030	1,512.878	19.12	0.6470	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			440.66820	481.045	18.63	0.2684	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,955.74950	1,813.346	18.66	0.7219	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			463.74950	505.646	18.66	0.2781	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,942.48260	1,800.511	18.67	0.7192	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			470.48260	512.811	18.67	0.2808	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,813.18640	1,675.686	18.75	0.6910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			80.88200	95.483	16.93	0.0808	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			3,072.26820	2,905.196	17.15	0.9050	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			100.26820	117.496	17.15	0.0950	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			2,197.76790	2,047.985	18.51	0.7692	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			355.76790	390.285	18.51	0.2308	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			2,002.66820	1,858.745	18.63	0.7316	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,382.85120	1,278.428	20.53	0.5189	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,385.85120	1,471.428	20.53	0.4811	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			704.42870	645.884	23.58	0.2935	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,337.42870	3,468.884	23.58	0.7065	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,853.88460	1,721.849	19.25	0.6446	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			806.88460	864.849	19.25	0.3554	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,832.29560	1,702.232	19.30	0.6396	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			825.29560	885.232	19.30	0.3604	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			483.56340	449.440	26.57	0.2040	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,156.56340	5,312.440	26.57	0.7960	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,290.82020	1,191.757	20.82	0.4917	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,543.82020	1,634.757	20.82	0.5083	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			771.21090	707.534	23.15	0.3181	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,024.21090	3,150.533	23.15	0.6819	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,058.42800	1,919.522	18.98	0.6896	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			651.42800	702.522	18.98	0.3104	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,052.49460	1,913.780	18.99	0.6883	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			655.49460	706.780	18.99	0.3117	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,046.58140	1,908.052	19.00	0.6871	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			659.58140	711.052	19.00	0.3129	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			839.32610	889.233	19.63	0.3224	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,290.39400	2,157.218	19.61	0.6798	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			830.49400	880.018	19.61	0.3202	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,284.80370	2,151.816	19.62	0.6787	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			834.90370	884.616	19.62	0.3213	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,279.22610	2,146.433	19.63	0.6776	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,747.82970	1,644.985	21.54	0.5211	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			1,941.02970	2,013.885	21.54	0.4789	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,744.20130	1,641.515	21.55	0.5203	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			1,947.40130	2,020.415	21.55	0.4797	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,740.57310	1,638.063	21.55	0.5194	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			1,953.77310	2,026.963	21.55	0.4806	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,228,993</b>
<b>Total \$ / R</b>												<b>13,449,679,651.90</b>	<b>864,207</b>	<b>3,382,735</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			15.42360		15.58720			0.0000	1,156,770.00	75	853
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.69570		15.86440			0.0000	5,022,624.00	320	567
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.99800		16.17400			0.0000	159,980.00	10	132
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.28770		16.47200			0.0000	0.00	0	20
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.55700		16.74700			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>6,339,374.00</b>	<b>405</b>	<b>1,572</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			319,720.33980	303,360.585	39.71	1.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			0.33980	0.585	39.71	0.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			318,720.38010	302,360.599	39.62	1.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			0.38010	0.599	39.62	0.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			317,720.42470	301,360.614	39.53	1.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			0.42470	0.614	39.53	0.0000	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			245,203.25760	228,850.356	18.73	0.9503	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			2,763.25760	3,280.356	18.73	0.0497	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			244,244.09590	227,901.442	18.71	0.9496	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			2,804.09590	3,331.442	18.71	0.0504	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			243,285.39940	226,953.225	18.70	0.9489	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			2,845.39940	3,383.225	18.70	0.0511	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			38,394.55150	42,828.088	18.51	0.2920	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call		156,130.79730	142,992.192	18.52	0.7063		0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put		38,730.79730	43,192.192	18.52	0.2937		0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call		155,468.91580	142,357.819	18.52	0.7045		0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put		39,068.91580	43,557.819	18.52	0.2955		0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call		156,794.55150	143,628.088	18.51	0.7080		0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put		46,765.19340	51,151.669	18.71	0.2798		0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call		194,309.66280	180,293.208	18.72	0.7188		0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put		47,109.66280	51,523.208	18.72	0.2812		0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call		193,656.18030	179,665.885	18.72	0.7174		0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put		47,456.18030	51,895.885	18.72	0.2826		0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call		194,965.19340	180,921.669	18.71	0.7202		0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put		154,327.94530	163,483.658	20.82	0.5083		0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call		128,668.81750	118,851.333	20.83	0.4906		0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put		154,968.81750	164,151.333	20.83	0.5094		0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call		129,388.86010	119,517.064	20.81	0.4927		0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put		153,688.86010	162,817.064	20.81	0.5073		0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call		129,027.94530	119,183.658	20.82	0.4917		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>6,339,374.00</b>	<b>405</b>	<b>1,572</b>
£ / R	On	07/03/2016	Foreign Exchange Future			21.82660	22.15050			0.0000		2,510,059.00	115	0
£ / R	On	14/03/2016	Foreign Exchange Future			21.84770	22.17150			0.0000		651,039,612.30	29,799	26,783
£ / R	On	15/04/2016	Foreign Exchange Future			21.98460	22.31110			0.0000		109,923.00	5	121
£ / R	On	28/04/2016	Foreign Exchange Future			22.04080	22.36770			0.0000		0.00	0	157
£ / R	On	13/06/2016	Foreign Exchange Future			22.24080	22.57420			0.0000		686,173,161.60	30,852	34,102
£ / R	On	08/09/2016	Foreign Exchange Future			22.63590	22.97900			0.0000		0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.68830	23.03260			0.0000		0.00	0	1,478
£ / R	On	19/12/2016	Foreign Exchange Future			23.12350	23.47940			0.0000		0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Future			23.53480	23.89870			0.0000		0.00	0	0
<b>Total £ / R Future</b>												<b>1,339,832,755.90</b>	<b>60,771</b>	<b>62,641</b>
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call		178.98050	0.000	23.39	0.0000		0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put		148.48050	293.400	23.39	1.0000		0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		2,981.98050	2,658.185	32.23	0.9983		0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		0.48050	0.485	32.23	0.0017		0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		2,971.99160	2,648.196	32.18	0.9983		0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		0.49160	0.496	32.18	0.0017		0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		2,962.00300	2,638.207	32.13	0.9982		0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		0.50300	0.507	32.13	0.0018		0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call		1,432.73770	1,107.589	21.17	0.9619		0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put		11.23770	9.889	21.17	0.0381		0.00	0	21,300
£ / R	On	14/03/2016	Foreign Exchange Option	21.50	Call		746.58870	468.112	21.53	0.7098		0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	21.50	Put		75.08870	120.412	21.53	0.2902		0.00	0	12,000
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call		368.99730	176.082	21.86	0.3862		0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put		247.49730	378.382	21.86	0.6138		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	Call			45.66180	11.836	23.82	0.0410	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			1,024.16180	1,314.136	23.82	0.9590	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			11.66130	3.389	28.89	0.0114	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			1,790.16130	2,105.689	28.89	0.9886	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call			1.20200	0.188	32.95	0.0007	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			3,129.70200	3,452.488	32.95	0.9993	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			143.54180	96.427	23.99	0.1180	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			2,032.44180	2,311.827	23.99	0.8820	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Call			918.95030	733.439	22.09	0.5168	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Put			591.25030	732.639	22.09	0.4832	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			475.47330	387.063	23.54	0.2530	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			2,201.27330	2,446.263	23.54	0.7470	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			160.41560	124.305	24.83	0.0972	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			4,086.21560	4,383.505	24.83	0.9028	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,347.48390	2,073.968	21.62	0.7847	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			263.28390	323.168	21.62	0.2153	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,339.59610	2,066.464	21.62	0.7834	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			265.39610	325.663	21.62	0.2166	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,331.72080	2,058.969	21.61	0.7821	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			267.52080	328.169	21.61	0.2179	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,484.65590	3,742.749	24.25	0.7527	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,092.64050	1,231.522	22.24	0.4255	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,816.36660	1,612.532	22.24	0.5734	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,097.36660	1,236.632	22.24	0.4266	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,811.10430	1,607.647	22.25	0.5722	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,102.10430	1,241.747	22.25	0.4278	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			613.65590	528.649	24.25	0.2473	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,454.57620	2,204.323	22.01	0.6903	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			675.57620	768.423	22.01	0.3097	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,821.64050	1,617.422	22.24	0.5745	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,513.78770	1,338.680	22.33	0.4994	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,481.18770	1,650.380	22.33	0.5006	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,509.32710	1,334.680	22.33	0.4983	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,486.72710	1,656.380	22.33	0.5017	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,518.25220	1,342.691	22.32	0.5004	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,475.65220	1,644.391	22.32	0.4996	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,969.64590	1,777.015	21.11	0.5477	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,500.24590	1,663.515	21.11	0.4523	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			782.22570	695.538	23.43	0.2639	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,242.82570	4,512.038	23.43	0.7361	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,154.08990	1,948.852	20.92	0.5828	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,304.68990	1,455.352	20.92	0.4172	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,149.05200	1,944.155	20.93	0.5819	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,309.65200	1,460.655	20.93	0.4181	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,144.02400	1,939.460	20.93	0.5809	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,314.62400	1,465.960	20.93	0.4191	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	18.41	Call			5,249.55920	4,917.903	21.00	0.9061	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			180.15920	204.403	21.00	0.0939	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			2,050.40230	1,868.901	20.80	0.5245	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			1,901.70230	2,084.101	20.80	0.4755	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			2,046.23750	1,865.024	20.81	0.5237	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			1,907.53750	2,090.224	20.81	0.4763	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			2,054.57540	1,872.787	20.80	0.5253	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			1,895.87540	2,077.987	20.80	0.4747	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>87,277</b>
<b>Total £ / R</b>												<b>1,339,832,755.90</b>	<b>60,771</b>	<b>149,918</b>
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13581		0.13764			0.0000	131,328.27	967	4,704
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13860		0.14049			0.0000	0.00	0	5,474
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14184		0.14379			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14503		0.14706			0.0000	24,655.78	170	170
<b>Total ¥ / R Future</b>												<b>155,984.05</b>	<b>1,137</b>	<b>11,496</b>
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,763.61640	1,581.002	22.02	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			0.01640	0.002	22.02	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,763.60000	3,581.000	19.44	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.00000	0.000	19.44	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,763.60290	2,581.000	19.44	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			0.00290	0.000	19.44	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			13.66750	20.976	16.52	0.0421	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,178.61280	1,020.791	16.97	0.7802	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			129.51280	160.391	16.97	0.2198	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,054.36030	2,862.295	17.47	0.9953	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			5.26030	1.895	17.47	0.0047	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,062.76750	1,881.376	16.52	0.9579	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,390.74500	3,198.538	17.63	0.9789	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			12.14500	14.938	17.63	0.0211	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,438.39160	2,252.518	17.09	0.9189	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			59.79160	68.918	17.09	0.0811	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,600.23950	1,435.970	17.34	0.7731	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			221.63950	252.370	17.34	0.2269	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.01770	0.014	27.64	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,294.31770	26,496.614	27.64	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.01130	0.009	27.64	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,294.31130	27,496.609	27.64	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00720	0.006	27.64	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,294.30720	28,496.606	27.64	1.0000	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>155,984.05</b>	<b>1,137</b>	<b>11,496</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	07/03/2016	Foreign Exchange Future			16.87430		17.17850			0.0000	84,371.50	5	0
€ / R	On	14/03/2016	Foreign Exchange Future			16.89240		17.19670			0.0000	10,473,288.00	620	58,499
€ / R	On	22/03/2016	Foreign Exchange Future			16.92060		17.22520			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			16.92760		17.23230			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.01370		17.32060			0.0000	51,041.10	3	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.05590		17.36320			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			17.06360		17.37100			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			17.06740		17.37490			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.16740		17.47790			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.17510		17.48590			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.24130		17.55470			0.0000	1,637,923.50	95	43,015
€ / R	On	19/09/2016	Foreign Exchange Future			17.63930		17.96320			0.0000	58,827,065.50	3,335	7,218
€ / R	On	19/12/2016	Foreign Exchange Future			18.02980		18.36490			0.0000	0.00	0	4,500
€ / R	On	13/03/2017	Foreign Exchange Future			18.39930		18.74140			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>71,073,689.60</b>	<b>4,058</b>	<b>113,636</b>
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			1,608.62720	1,304.300	23.15	1.0000	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			0.12720	0.000	23.15	0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			0.02210	0.031	39.69	0.0001	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			11.94770	17.168	22.50	0.0724	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			4,146.71620	3,842.412	48.00	1.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.01620	0.012	48.00	0.0000	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,996.71640	3,692.412	45.99	1.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.01640	0.012	45.99	0.0000	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,346.72210	3,042.431	39.69	0.9999	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			7.49000	8.122	23.38	0.0368	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			419.84580	214.505	23.39	0.5009	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			123.14580	222.105	23.39	0.4991	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			0.19530	0.467	60.89	0.0012	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			4,703.49530	5,008.067	60.89	0.9988	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,058.64770	759.568	22.50	0.9276	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			0.58530	0.753	32.47	0.0032	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			913.85010	625.623	22.68	0.8755	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			17.15010	33.223	22.68	0.1245	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			519.54090	288.468	23.22	0.6029	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			82.84090	156.068	23.22	0.3971	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,254.19000	950.522	23.38	0.9632	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			0.03780	0.052	38.52	0.0002	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,214.91180	911.395	22.98	0.9592	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			8.21180	8.995	22.98	0.0408	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,205.10390	901.630	22.88	0.9581	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			8.40390	9.230	22.88	0.0419	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			2,237.28530	1,933.153	32.47	0.9968	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			0.03360	0.046	38.78	0.0002	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			2,147.46060	1,843.381	31.88	0.9958	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			0.76060	0.981	31.88	0.0042	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		1,828.61900	1,524.550	29.20	0.9908	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		1.91900	2.149	29.20	0.0092	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		3,166.73780	2,862.452	38.52	0.9998	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		0.03560	0.049	38.65	0.0002	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		2,596.90400	2,292.664	34.81	0.9989	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		0.20400	0.264	34.81	0.0011	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		2,297.19130	1,993.032	32.86	0.9973	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		0.49130	0.632	32.86	0.0027	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		3,206.73360	2,902.446	38.78	0.9998	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		3,196.73460	2,892.448	38.71	0.9998	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		0.03460	0.048	38.71	0.0002	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		3,186.73560	2,882.449	38.65	0.9998	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call		39.78290	16.843	24.85	0.0484	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put		1,234.58290	1,516.243	24.85	0.9516	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call		48.54460	20.279	24.13	0.0552	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put		1,236.24460	1,512.679	24.13	0.9448	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call		145.15910	93.430	23.35	0.1448	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put		1,324.55910	1,579.730	23.35	0.8552	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call		182.59340	125.697	22.96	0.1689	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put		1,389.39340	1,639.797	22.96	0.8311	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call		642.05580	484.308	20.79	0.4841	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put		441.05580	590.708	20.79	0.5159	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call		196.84250	137.789	22.90	0.1780	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put		1,391.94250	1,640.389	22.90	0.8220	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call		292.14610	220.965	22.44	0.2246	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put		1,494.24610	1,733.565	22.44	0.7754	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call		301.93960	229.288	22.43	0.2290	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put		1,496.03960	1,734.188	22.43	0.7710	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		2,373.19520	2,083.054	19.66	0.8953	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		68.49520	91.754	19.66	0.1047	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		2,364.00990	2,074.123	19.65	0.8943	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		2,382.39000	2,091.994	19.67	0.8964	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		67.69000	90.694	19.67	0.1036	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		69.30990	92.823	19.65	0.1057	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		3,372.41270	3,065.453	20.82	0.9680	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		17.71270	24.153	20.82	0.0320	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		1,750.17240	1,492.456	19.38	0.7937	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		155.47240	211.156	19.38	0.2063	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		94.83370	122.827	18.70	0.1010	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		3,099.14120	2,803.515	18.70	0.8980	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		95.94120	124.215	18.70	0.1020	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		3,116.93790	2,820.749	18.70	0.8999	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		93.73790	121.449	18.70	0.1001	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		3,108.03370	2,812.127	18.70	0.8990	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		642.02610	754.411	19.46	0.3334	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		481.39450	442.569	24.64	0.2175	0.00	0	2,961

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	21.90	Put			4,016.49450	4,312.769	24.64	0.7825	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,010.69410	1,788.455	19.46	0.6653	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			645.79410	758.656	19.46	0.3347	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,411.74530	2,158.740	19.21	0.7394	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			644.80250	575.089	23.25	0.2775	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,079.90250	3,345.289	23.25	0.7225	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,016.92610	1,794.211	19.46	0.6666	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			446.84530	528.940	19.21	0.2606	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,073.63370	1,846.685	19.42	0.6779	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			608.73370	716.885	19.42	0.3221	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,004.47570	1,782.708	19.47	0.6641	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			649.57570	762.908	19.47	0.3359	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,503.80230	1,692.150	20.72	0.4883	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,551.23220	1,397.834	20.73	0.5107	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,509.83220	1,698.534	20.73	0.4893	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,547.26530	1,394.219	20.74	0.5097	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,515.86530	1,704.919	20.74	0.4903	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,555.20230	1,401.450	20.72	0.5117	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>333,270</b>
<b>Total € / R</b>												<b>71,073,689.60</b>	<b>4,058</b>	<b>446,906</b>
AUS / R	On	14/03/2016	Foreign Exchange Future			11.46030		11.56730			0.0000	21,579,744.90	1,883	13,947
AUS / R	On	13/06/2016	Foreign Exchange Future			11.61350		11.72370			0.0000	0.00	0	2,944
AUS / R	On	19/09/2016	Foreign Exchange Future			11.78840		11.90330			0.0000	0.00	0	875
AUS / R	On	19/12/2016	Foreign Exchange Future			11.95920		12.07940			0.0000	13,310,589.60	1,113	130
AUS / R	On	13/03/2017	Foreign Exchange Future			12.11990		12.24360			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>34,890,334.50</b>	<b>2,996</b>	<b>17,896</b>
AUS / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			2.56380	0.974	27.59	0.0069	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,035.26380	1,140.674	27.59	0.9931	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			769.65260	662.692	20.91	0.9805	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			2.35260	2.392	20.91	0.0195	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			225.12890	135.894	16.30	0.5968	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			57.82890	75.594	16.30	0.4032	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			217.96730	129.644	16.23	0.5820	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			60.66730	79.344	16.23	0.4180	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			2,057.32500	1,950.314	36.45	0.9999	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			0.02500	0.014	36.45	0.0001	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,767.37010	1,660.332	32.59	0.9998	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			0.07010	0.032	32.59	0.0002	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,167.99490	1,060.574	24.92	0.9977	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			0.69490	0.274	24.92	0.0023	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			2,077.32330	1,970.313	36.72	0.9999	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			0.02330	0.013	36.72	0.0001	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			2,067.32410	1,960.314	36.58	0.9999	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
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			0.02410	0.014	36.58	0.0001	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,648.80900	1,541.774	17.79	0.9407	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			25.10900	28.274	17.79	0.0593	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,667.91360	1,560.789	17.85	0.9426	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			24.21360	27.289	17.85	0.0574	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,658.35750	1,551.277	17.82	0.9417	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			24.65750	27.777	17.82	0.0583	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			71.77740	79.512	16.80	0.1080	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,766.11750	1,659.072	16.79	0.8906	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			72.81750	80.672	16.79	0.1094	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,784.04970	1,676.765	16.81	0.8933	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			70.74970	78.366	16.81	0.1067	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,775.07740	1,667.912	16.80	0.8920	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,598.83630	1,494.160	16.48	0.8034	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			189.43630	204.960	16.48	0.1966	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,590.71580	1,486.176	16.47	0.8017	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			191.31580	206.976	16.47	0.1983	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,606.97460	1,502.156	16.49	0.8050	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			187.57460	202.956	16.49	0.1950	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			666.66220	711.314	16.31	0.4353	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			960.15050	880.729	16.29	0.5687	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			656.55050	700.829	16.29	0.4313	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			955.19590	875.963	16.30	0.5667	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			661.59590	706.063	16.30	0.4333	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			950.26220	871.214	16.31	0.5647	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>34,890,334.50</b>	<b>2,996</b>	<b>19,096</b>
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.55750		11.63820			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.76350		11.84700			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.99460		12.08190			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			5.29910	3.782	24.83	0.0249	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			853.18220	771.059	25.16	0.9767	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			4.98220	3.559	25.16	0.0233	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			843.33790	761.169	25.00	0.9759	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			5.13790	3.669	25.00	0.0241	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			833.49910	751.282	24.83	0.9751	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,063.07720	988.691	16.65	0.8311	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			86.07720	95.191	16.65	0.1689	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,054.79840	980.568	16.65	0.8285	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			87.79840	97.068	16.65	0.1715	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,046.54610	972.473	16.65	0.8258	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			89.54610	98.973	16.65	0.1742	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			486.97340	441.662	17.28	0.4261	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			785.07340	827.062	17.28	0.5739	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			483.57140	438.471	17.30	0.4237	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			791.67140	833.871	17.30	0.5763	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			480.19270	435.306	17.31	0.4213	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			798.29270	840.706	17.31	0.5787	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	14/03/2016	Foreign Exchange Future			15.43120		15.76900			0.0000	0.00	0	6,657
CHF / R	On	13/06/2016	Foreign Exchange Future			15.77350		16.12270			0.0000	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Future			16.16570		16.52820			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			780.70160	467.677	20.57	0.8435	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			11.70160	36.477	20.57	0.1565	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			771.36050	459.425	20.59	0.8376	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			12.36050	38.225	20.59	0.1624	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			790.07200	475.990	20.56	0.8492	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			11.07200	34.790	20.56	0.1508	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,835.49390	1,526.716	19.15	0.8352	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			102.79390	143.216	19.15	0.1648	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,826.53390	1,518.689	19.15	0.8334	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			103.83390	145.189	19.15	0.1666	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,817.58200	1,510.682	19.15	0.8316	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			104.88200	147.182	19.15	0.1684	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			969.60180	802.286	21.00	0.4620	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,041.40180	1,236.586	21.00	0.5380	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			965.62920	798.870	21.01	0.4605	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,047.42920	1,243.170	21.01	0.5395	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			961.67250	795.474	21.02	0.4590	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,053.47250	1,249.774	21.02	0.5410	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			2.36570		2.39440			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.38820		2.41760			0.0000	0.00	0	22,550
CNH / R	On	19/09/2016	Foreign Exchange Future			2.41590		2.44630			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>22,550</b>
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			6.61440	3.683	25.13	0.0127	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,951.84110	1,661.323	24.38	0.9849	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			7.84110	4.323	24.38	0.0151	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,853.30890	1,562.101	23.63	0.9820	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			9.30890	5.101	23.63	0.0180	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			2,050.61440	1,760.683	25.13	0.9873	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,367.91250	2,114.545	20.54	0.7828	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			291.91250	332.545	20.54	0.2172	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,288.36500	2,037.944	20.48	0.7707	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			312.36500	355.944	20.48	0.2293	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,209.92670	1,962.587	20.42	0.7582	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			333.92670	380.587	20.42	0.2418	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,474.06830	1,608.202	20.14	0.5084	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1,393.42710	1,226.765	20.17	0.4807	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,530.42710	1,667.765	20.17	0.5193	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1,350.87580	1,187.398	20.21	0.4699	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,587.87580	1,728.398	20.21	0.5301	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1,437.06830	1,267.202	20.14	0.4916	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			2.26740		2.30790			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.31510		2.35670			0.0000	0.00	0	80
DKK / R	On	19/09/2016	Foreign Exchange Future			2.36930		2.41280			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>80</b>
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,596.81500	1,194.093	24.85	0.9409	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			17.81500	20.093	24.85	0.0591	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,498.78580	1,099.889	24.53	0.9258	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			19.78580	25.889	24.53	0.0742	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,695.10530	1,291.221	25.71	0.9497	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			16.10530	17.221	25.71	0.0503	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			198.55720	251.568	21.96	0.1696	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,780.80970	2,422.991	21.95	0.8197	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			213.80970	271.991	21.95	0.1803	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,951.19490	2,583.309	21.96	0.8408	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			184.19490	232.309	21.96	0.1592	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,865.55720	2,502.568	21.96	0.8304	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,689.15270	1,440.286	22.18	0.5111	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,461.15270	1,647.286	22.18	0.4889	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,643.33060	1,399.450	22.23	0.5010	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,515.33060	1,706.450	22.23	0.4990	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,599.16930	1,359.628	22.28	0.4909	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,571.16930	1,766.628	22.28	0.5091	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>80</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/03/2016	Foreign Exchange Future			1.98570		2.00780			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.02150		2.04420			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.06020		2.08360			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.09620		2.12080			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.15000		2.15000			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Call			19.62420	9.460	25.71	0.0343	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			1,141.62420	1,352.460	25.71	0.9657	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			16.56020	7.774	26.32	0.0283	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			1,238.56020	1,450.774	26.32	0.9717	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			14.06370	6.425	26.94	0.0234	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,336.06370	1,549.425	26.94	0.9766	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			533.60320	449.933	19.95	0.3415	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,291.60320	1,434.933	19.95	0.6585	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			504.73120	425.426	20.09	0.3263	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,362.73120	1,510.426	20.09	0.6737	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			477.35090	402.261	20.22	0.3116	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,435.35090	1,587.261	20.22	0.6884	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,039.16960	929.662	19.74	0.4501	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,403.16960	1,527.662	19.74	0.5499	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,002.87040	895.823	19.82	0.4377	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,466.87040	1,593.823	19.82	0.5623	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			967.80070	863.167	19.91	0.4256	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,531.80070	1,661.167	19.91	0.5744	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,491.10880	1,354.263	19.74	0.5092	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,483.10880	1,592.263	19.74	0.4908	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,449.72770	1,316.179	19.81	0.4987	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,541.72770	1,654.179	19.81	0.5013	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,409.40830	1,279.143	19.88	0.4884	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,601.40830	1,717.143	19.88	0.5116	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			100.00000	100.000		1.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			0.00090	0.001		0.5000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			0.00090	0.001		0.5000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			0.00000	0.000	0.07	0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			100.00000	100.000	0.07	1.0000	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/03/2016	Foreign Exchange Future			0.15200		0.15360			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15280		0.15330			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15170		0.15320			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15090		0.15260			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 KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,532</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,532</b>
NGN / R	On	14/03/2016	Foreign Exchange Future			0.07750		0.07830			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06840		0.06770			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06270		0.06210			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05880		0.05890			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			10.44350		10.59170			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.57430		10.72550			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.72710		10.88220			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.87760		11.03740			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			1,451.87820	1,303.794	33.79	0.9980	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			0.17820	0.294	33.79	0.0020	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,441.88620	1,293.807	33.66	0.9979	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			0.18620	0.307	33.66	0.0021	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,431.89440	1,283.820	33.54	0.9978	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			0.19440	0.320	33.54	0.0022	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,722.01820	1,571.819	15.76	0.9773	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			6.51820	7.519	15.76	0.0227	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,741.76990	1,591.536	15.85	0.9782	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			6.26990	7.236	15.85	0.0218	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,731.89270	1,581.676	15.81	0.9777	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			6.39270	7.376	15.81	0.0223	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,488.22670	1,345.573	15.57	0.8768	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			66.02670	78.473	15.57	0.1232	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,479.41540	1,336.969	15.56	0.8749	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			67.21540	79.869	15.56	0.1251	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,470.61960	1,328.384	15.56	0.8731	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			68.41960	81.284	15.56	0.1269	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			713.97000	620.901	15.81	0.5351	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			526.57000	593.301	15.81	0.4649	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			709.02770	616.355	15.81	0.5325	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			531.62770	598.755	15.81	0.4675	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			704.11190	611.832	15.82	0.5299	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			536.71190	604.232	15.82	0.4701	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/03/2016	Foreign Exchange Future			1.38160		1.38370			0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.39680		1.39910			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.41280		1.41530			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.42510		1.42800			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.43000		1.43000			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			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Put			163.00000	184.000		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			263.00000	284.000		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			363.00000	384.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			791.00000	768.000		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			691.00000	668.000		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			591.00000	568.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			47.00000	72.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			153.00000	128.000		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			53.00000	28.000		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			180.00000	151.000		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			80.00000	51.000		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			280.00000	251.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			100.00000	100.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00060	0.001		0.5000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			0.00060	0.001		0.5000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			100.00000	100.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.09520		1.10330			0.0000	0.00	0	352
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.09850		1.10650			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.10260		1.11060			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.10700		1.11490			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 QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>352</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>352</b>
RAIN	On	13/06/2016	Foreign Exchange Future			27,214.25000		27,612.18000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			27,736.23000		28,148.00000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/03/2016	Foreign Exchange Future			11.16550		11.34270			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.34000		11.52120			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.53500		11.71950			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			1,363.10160	1,185.629	26.65	0.9989	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			0.40160	0.128	26.65	0.0011	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,353.11870	1,175.632	26.49	0.9989	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			0.41870	0.132	26.49	0.0011	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,343.13650	1,165.636	26.34	0.9988	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			0.43650	0.136	26.34	0.0012	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,375.45430	1,202.200	17.06	0.8951	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			44.25430	52.200	17.06	0.1049	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,366.22840	1,193.089	17.03	0.8934	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			45.02840	53.089	17.03	0.1066	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,357.01580	1,184.288	17.02	0.8914	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			45.81580	54.288	17.02	0.1086	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			636.61190	536.737	17.10	0.5016	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			537.11190	621.737	17.10	0.4984	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			631.90800	532.601	17.11	0.4989	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			542.40800	627.601	17.11	0.5011	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			627.23190	528.491	17.12	0.4962	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			547.73190	633.491	17.12	0.5038	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			5.25960		5.33780			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.21820		5.29640			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.18060		5.26230			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			847.82200	769.600	22.85	1.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			0.02200	0.000	22.85	0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			837.82310	759.600	22.89	1.0000	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
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			0.02310	0.000	22.89	0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			827.82430	749.600	22.92	1.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			0.02430	0.000	22.92	0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			560.82260	490.305	16.74	0.8649	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			24.42260	32.105	16.74	0.1351	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			551.86650	481.643	16.70	0.8601	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			25.46650	33.443	16.70	0.1399	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			542.94860	473.028	16.66	0.8552	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			26.54860	34.828	16.66	0.1448	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			249.87620	294.296	16.18	0.5339	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			251.25050	212.867	16.15	0.4787	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			238.95050	282.267	16.15	0.5213	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			246.68080	208.850	16.16	0.4724	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			244.38080	288.250	16.16	0.5276	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			242.17620	204.896	16.18	0.4661	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			1.34940		1.36200			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.29460		1.30430			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.23600		1.20110			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>14901971789.95</b>	<b>933,574</b>	<b>1,393,155</b>
<b>Total Options</b>												<b>0.00</b>	<b>0</b>	<b>2,650,740</b>
<b>Grand Total:</b>												<b>14,901,971,789.95</b>	<b>933,574</b>	<b>4,043,895</b>