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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/03/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 11/03/2016 Foreign Exchange Future			15.25000		15.28570			0.0000	4,148,000.00	272	0
\$ / R On 14/03/2016 Foreign Exchange Future			15.25280		15.28580			0.0000	3,126,518,944.00	204,980	101,490
\$ / R On 15/03/2016 Foreign Exchange Future			15.25280		15.28020			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			15.25280		15.28300			0.0000	0.00	0	0
\$ / R On 17/03/2016 Foreign Exchange Future			15.25540		15.28590			0.0000	0.00	0	0
\$ / R On 18/03/2016 Foreign Exchange Future			15.25790		15.28870			0.0000	0.00	0	0
\$ / R On 22/03/2016 Foreign Exchange Future			15.26810		15.30000			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.27070		15.30300			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.28880		15.32060			0.0000	0.00	0	140
\$ / R On 31/03/2016 Foreign Exchange Future			15.29480		15.32650			0.0000	0.00	0	485
\$ / R On 04/04/2016 Foreign Exchange Future			15.30690		15.33830			0.0000	0.00	0	120
\$ / R On 05/04/2016 Foreign Exchange Future			15.30990		15.34120			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			15.31300		15.34410			0.0000	0.00	0	0
\$ / R On 07/04/2016 Foreign Exchange Future			15.31600		15.34710			0.0000	0.00	0	0
\$ / R On 11/04/2016 Foreign Exchange Future			15.32810		15.35880			0.0000	0.00	0	100
\$ / R On 14/04/2016 Foreign Exchange Future			15.33710		15.36770			0.0000	0.00	0	0
\$ / R On 15/04/2016 Foreign Exchange Future			15.34010		15.37060			0.0000	3,052,679.90	199	2,967
\$ / R On 18/04/2016 Foreign Exchange Future			15.34890		15.37950			0.0000	0.00	0	0
\$ / R On 20/04/2016 Foreign Exchange Future			15.35480		15.38550			0.0000	0.00	0	700
\$ / R On 25/04/2016 Foreign Exchange Future			15.36950		15.40030			0.0000	0.00	0	0
\$ / R On 26/04/2016 Foreign Exchange Future			15.37240		15.40330			0.0000	0.00	0	180

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/04/2016	Foreign Exchange Future			15.37830		15.40920			0.0000	92,269.80	6	106
\$ / R	On	29/04/2016	Foreign Exchange Future			15.38120		15.41220			0.0000	0.00	0	800
\$ / R	On	04/05/2016	Foreign Exchange Future			15.39590		15.42700			0.0000	0.00	0	370
\$ / R	On	10/05/2016	Foreign Exchange Future			15.41350		15.44480			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.42230		15.45380			0.0000	0.00	0	550
\$ / R	On	16/05/2016	Foreign Exchange Future			15.43110		15.46270			0.0000	0.00	0	100
\$ / R	On	17/05/2016	Foreign Exchange Future			15.43410		15.46560			0.0000	0.00	0	100
\$ / R	On	19/05/2016	Foreign Exchange Future			15.44000		15.47160			0.0000	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Future			15.44300		15.47460			0.0000	0.00	0	4,700
\$ / R	On	23/05/2016	Foreign Exchange Future			15.45190		15.48350			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			15.46380		15.49540			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.47560		15.50740			0.0000	0.00	0	338
\$ / R	On	06/06/2016	Foreign Exchange Future			15.49350		15.52530			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.49940		15.53120			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.50240		15.53420			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.51420		15.54610			0.0000	3,476,468,478.60	224,083	867,260
\$ / R	On	24/06/2016	Foreign Exchange Future			15.54720		15.57920			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.55920		15.59130			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			15.64320		15.67570			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.64620		15.67870			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.69130		15.72390			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.70330		15.73600			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.70930		15.74200			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.73630		15.76910			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.76930		15.80230			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.77530		15.80830			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.77830		15.81130			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.79030		15.82340			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.79630		15.82950			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.80870		15.84210			0.0000	25,499,433.10	1,613	158,817
\$ / R	On	28/09/2016	Foreign Exchange Future			15.83660		15.87030			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.92350		15.95810			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.02580		16.06150			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.07540		16.11170			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.09090		16.12750			0.0000	2,091,817.00	130	31,163
\$ / R	On	13/03/2017	Foreign Exchange Future			16.35170		16.39340			0.0000	38,034,054.20	2,326	2,826
\$ / R	On	19/06/2017	Foreign Exchange Future			16.59150		16.62960			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			16.81300		16.84820			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>6,675,905,676.60</b>	<b>433,609</b>	<b>1,174,541</b>
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,755.70000	2,720.000	14.11	1.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.00000	0.000	14.11	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			4,235.80000	4,202.800	25.18	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.00000	0.000	25.18	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.00110	0.000	93.56	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			7,864.20110	7,897.200	93.56	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
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	93.56	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			134,714.20000	134,747.200	93.56	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			0.04800	0.028	54.35	0.0002	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			2,954.24800	2,987.228	54.35	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			0.52310	0.169	93.56	0.0005	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			4,944.72310	4,977.369	93.56	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			0.01300	0.002	93.56	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			6,764.21300	6,797.202	93.56	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			0.68750	0.031	37.40	0.0002	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			1,894.88750	1,927.231	37.40	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			0.36620	0.029	41.08	0.0002	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			2,124.56620	2,157.229	41.08	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call			0.19560	0.028	44.92	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put			2,364.39560	2,397.228	44.92	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			1.77520	0.038	32.13	0.0003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			1,565.97520	1,597.238	32.13	0.9997	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			1.53280	0.036	32.93	0.0003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			1,615.73280	1,647.236	32.93	0.9997	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call			1.14650	0.034	34.52	0.0003	0.00	0	31,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put			1,715.34650	1,747.234	34.52	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			3.65060	0.177	29.17	0.0015	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			1,217.85060	1,247.377	29.17	0.9985	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			3.26500	0.136	29.53	0.0012	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			1,267.46500	1,297.336	29.53	0.9988	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			2.15100	0.050	30.96	0.0004	0.00	0	35,701
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			1,466.35100	1,497.250	30.96	0.9996	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			6.34690	0.598	27.52	0.0050	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			990.54690	1,017.798	27.52	0.9950	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			5.32620	0.411	28.02	0.0035	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			1,059.52620	1,087.611	28.02	0.9965	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			4.09410	0.229	28.81	0.0020	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			1,168.29410	1,197.429	28.81	0.9980	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			9.69950	1.425	26.37	0.0114	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			833.89950	858.625	26.37	0.9886	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			8.69710	1.146	26.66	0.0093	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			872.89710	898.346	26.66	0.9907	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			7.61030	0.873	27.02	0.0072	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			921.81030	948.073	27.02	0.9928	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			18.34460	3.801	24.16	0.0296	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			632.54460	651.001	24.16	0.9704	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			13.80640	2.695	25.44	0.0209	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			718.00640	739.895	25.44	0.9791	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			13.38280	2.598	25.58	0.0201	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			727.58280	749.798	25.58	0.9799	0.00	0	100
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			29.83110	7.109	22.04	0.0553	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			494.03110	504.309	22.04	0.9447	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	15.77	Call		27.93780	6.515	22.32	0.0508	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put		512.13780	523.714	22.32	0.9492	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call		21.53860	4.648	23.46	0.0363	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put		585.73860	601.848	23.46	0.9637	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call		50.65370	14.899	19.78	0.1130	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put		354.85370	352.099	19.78	0.8870	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call		48.99790	14.197	19.92	0.1080	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put		363.19790	361.397	19.92	0.8920	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Call		35.17130	8.890	21.33	0.0688	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Put		449.37130	456.090	21.33	0.9312	0.00	0	16,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call		57.85370	18.116	19.21	0.1358	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put		322.05370	315.316	19.21	0.8642	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call		55.96330	17.246	19.35	0.1297	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put		330.16330	324.446	19.35	0.8703	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call		54.13470	16.421	19.49	0.1239	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put		338.33470	333.621	19.49	0.8761	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Call		77.93370	28.477	17.94	0.2057	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Put		252.13370	235.677	17.94	0.7943	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Call		68.28870	23.248	18.50	0.1711	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Put		282.48870	270.448	18.50	0.8289	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call		61.82510	20.004	18.93	0.1489	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put		306.02510	297.204	18.93	0.8511	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call		159.64260	83.962	14.97	0.5081	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put		123.84260	81.162	14.97	0.4919	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call		147.77300	75.849	15.25	0.4703	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put		131.97300	93.049	15.25	0.5297	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call		80.54170	29.971	17.80	0.2153	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put		244.74170	227.171	17.80	0.7847	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Call		239.42300	164.735	16.45	0.7087	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Put		83.62300	41.935	16.45	0.2913	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call		218.19810	142.464	16.08	0.6649	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put		92.39810	49.664	16.08	0.3351	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call		191.17950	114.791	15.58	0.5997	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put		105.37950	61.991	15.58	0.4003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call		315.40040	246.391	17.68	0.8227	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put		59.60040	23.591	17.68	0.1773	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call		307.47570	237.801	17.56	0.8134	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put		61.67570	25.001	17.56	0.1866	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Call		246.67110	172.419	16.57	0.7223	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Put		80.87110	39.619	16.57	0.2777	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call		347.74100	281.490	18.18	0.8561	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put		51.94100	18.690	18.18	0.1439	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call		339.56330	272.612	18.05	0.8483	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put		53.76330	19.812	18.05	0.1517	0.00	0	41,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call		331.44630	263.800	17.93	0.8402	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put		55.64630	21.000	17.93	0.1598	0.00	0	5,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call		558.24840	507.464	21.14	0.9607	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		22.44840	4.664	21.14	0.0393	0.00	0	300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call		512.56450	459.004	20.52	0.9483	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put		26.76450	6.204	20.52	0.0517	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		423.79840	363.860	19.29	0.9110	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		37.99840	11.060	19.29	0.0890	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call		794.66930	753.982	24.23	0.9897	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put		8.86930	1.182	24.23	0.0103	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call		708.58950	664.715	23.12	0.9834	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put		12.78950	1.915	23.12	0.0166	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call		604.62640	556.317	21.76	0.9700	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put		18.82640	3.517	21.76	0.0300	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call		1,028.62010	993.173	27.38	0.9968	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put		2.82010	0.373	27.38	0.0032	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		979.41020	943.270	26.72	0.9959	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		3.61020	0.470	26.72	0.0041	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call		823.52920	783.817	24.62	0.9911	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put		7.72920	1.017	24.62	0.0089	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call		1,187.04500	1,152.984	29.48	0.9984	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put		1.24500	0.184	29.48	0.0016	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call		1,087.88540	1,053.085	28.16	0.9976	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		2.08540	0.285	28.16	0.0024	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		1,077.99390	1,043.098	28.03	0.9974	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		2.19390	0.298	28.03	0.0026	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		1,346.32860	1,312.895	31.57	0.9992	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		0.52860	0.095	31.57	0.0008	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call		1,336.35820	1,302.899	31.44	0.9992	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put		0.55820	0.099	31.44	0.0008	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,286.53200	1,252.921	30.79	0.9990	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		0.73200	0.121	30.79	0.0010	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		1,655.95950	1,622.816	34.22	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		0.15950	0.016	34.22	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call		1,535.98250	1,502.845	34.06	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put		0.18250	0.045	34.06	0.0004	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		1,525.99310	1,492.847	33.93	0.9996	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		0.19310	0.047	33.93	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		2,025.91060	1,992.800	34.69	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		0.11060	0.000	34.69	0.0000	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		1,785.93920	1,752.805	34.39	1.0000	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		0.13920	0.005	34.39	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		1,735.94650	1,702.808	34.32	0.9999	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		0.14650	0.008	34.32	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		2,335.88440	2,302.800	35.08	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		0.08440	0.000	35.08	0.0000	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		2,185.89590	2,152.800	34.89	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		0.09590	0.000	34.89	0.0000	0.00	0	35,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,085.90470	2,052.800	34.76	1.0000	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.10470	0.000	34.76	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			2,735.86110	2,702.800	35.58	1.0000	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			0.06110	0.000	35.58	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			2,545.87110	2,512.800	35.34	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			0.07110	0.000	35.34	0.0000	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			2,485.87460	2,452.800	35.27	1.0000	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			0.07460	0.000	35.27	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			3,225.80530	3,192.800	34.70	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.00530	0.000	34.70	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			3,175.81000	3,142.800	35.17	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.01000	0.000	35.17	0.0000	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,025.84890	2,992.800	35.95	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			0.04890	0.000	35.95	0.0000	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			3,285.80230	3,252.800	34.14	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.00230	0.000	34.14	0.0000	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			3,245.80410	3,212.800	34.51	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.00410	0.000	34.51	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			3,235.80470	3,202.800	34.61	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.00470	0.000	34.61	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			3,455.80020	3,422.800	32.53	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.00020	0.000	32.53	0.0000	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,375.80060	3,342.800	33.29	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.00060	0.000	33.29	0.0000	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			3,335.80110	3,302.800	33.66	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.00110	0.000	33.66	0.0000	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,735.80000	3,702.800	29.89	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.00000	0.000	29.89	0.0000	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			3,685.80000	3,652.800	30.36	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.00000	0.000	30.36	0.0000	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			3,485.80010	3,452.800	32.25	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.00010	0.000	32.25	0.0000	0.00	0	1,000
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			29.48300	14.480	23.79	0.0842	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			539.28300	551.681	23.79	0.9158	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			669.01150	637.350	24.75	0.9270	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			16.01150	14.550	24.75	0.0730	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,943.36540	1,912.901	35.53	0.9994	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			0.36540	0.101	35.53	0.0006	0.00	0	17,991
\$ / R	On	17/03/2016	Foreign Exchange Option	15.74	Call			51.85920	30.790	22.30	0.1402	0.00	0	2,500
\$ / R	On	17/03/2016	Foreign Exchange Option	15.74	Put			505.95920	515.390	22.30	0.8598	0.00	0	0
\$ / R	On	18/03/2016	Foreign Exchange Option	15.25	Call			0.00000	189.012	21.96	0.5129	1,512,092.00	8,000	4,000
\$ / R	On	18/03/2016	Foreign Exchange Option	15.25	Put			0.00000	181.112	21.96	0.4871	0.00	0	0
\$ / R	On	18/03/2016	Foreign Exchange Option	15.69	Call			69.35250	49.779	22.68	0.1912	0.00	0	2,500
\$ / R	On	18/03/2016	Foreign Exchange Option	15.69	Put			470.65250	481.879	22.68	0.8088	0.00	0	0
\$ / R	On	22/03/2016	Foreign Exchange Option	15.47	Call			157.48250	132.856	20.59	0.3633	0.00	0	2,500
\$ / R	On	22/03/2016	Foreign Exchange Option	15.47	Put			327.48250	334.756	20.59	0.6367	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	23/03/2016	Foreign Exchange Option	15.51	Call			152.88920	129.576	20.63	0.3457	0.00	0	5,000
\$ / R	On	23/03/2016	Foreign Exchange Option	15.51	Put			359.88920	368.876	20.63	0.6543	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,635.35240	1,603.005	26.22	0.9907	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			2.35240	2.305	26.22	0.0093	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			434.48230	397.797	19.64	0.7178	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			101.48230	97.097	19.64	0.2822	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			306.07820	278.771	19.14	0.5323	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			235.47820	239.971	19.14	0.4677	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			80.48990	67.250	20.66	0.1804	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			719.88990	738.450	20.66	0.8196	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,520.60110	3,488.832	32.05	0.9999	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.00110	0.032	32.05	0.0001	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,823.08390	1,791.688	24.41	0.9899	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			2.48390	2.888	24.41	0.0101	0.00	0	150
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			18.35050	12.378	21.62	0.0403	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			1,421.85050	1,447.578	21.62	0.9597	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	38.44	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			100,851.70000	100,883.100	38.44	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			136.16310	121.213	20.15	0.2563	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			664.96310	681.313	20.15	0.7437	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			26.36190	20.507	21.83	0.0562	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			1,475.16190	1,500.607	21.83	0.9438	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			107.71730	95.194	20.55	0.2066	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			803.61730	822.194	20.55	0.7934	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			82.63610	72.058	20.92	0.1610	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			965.53610	986.058	20.92	0.8390	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			143.15200	129.526	20.17	0.2485	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			764.35200	781.426	20.17	0.7515	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Call			317.44390	296.472	19.14	0.4529	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Put			419.74390	429.372	19.14	0.5471	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			188.31370	172.809	20.08	0.2962	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			707.71370	722.709	20.08	0.7038	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			361.42110	340.004	18.91	0.4820	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			401.92110	411.104	18.91	0.5180	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			39.41340	33.747	22.17	0.0712	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,749.91340	1,774.846	22.17	0.9288	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,428.11950	1,397.303	17.92	0.9512	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			18.61950	18.403	17.92	0.0488	0.00	0	17,896
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			74.85230	66.689	21.62	0.1259	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			1,399.35230	1,421.889	21.62	0.8741	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			80.03110	71.761	21.67	0.1272	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			1,489.73110	1,512.261	21.67	0.8728	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			96.32970	86.969	21.45	0.1487	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			1,383.02970	1,404.569	21.45	0.8513	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,914.76050	1,883.396	19.29	0.9733	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			11.46050	10.996	19.29	0.0267	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			317.46590	298.181	19.42	0.4073	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			574.16590	585.781	19.42	0.5927	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			154.54820	141.747	20.66	0.2254	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,041.24820	1,059.347	20.66	0.7746	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,603.82480	3,572.927	25.16	0.9987	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put		0.52480		0.526	25.16	0.0013	0.00	0	250
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call			288.81030	270.660	19.65	0.3721	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put			659.61030	672.360	19.65	0.6279	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			179.79200	166.184	20.56	0.2497	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			997.59200	1,014.984	20.56	0.7503	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			121.90550	111.353	21.33	0.1710	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			1,394.90550	1,415.453	21.33	0.8290	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,246.25310	1,217.040	18.08	0.8596	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			81.45310	83.540	18.08	0.1404	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			450.11440	428.494	19.01	0.4831	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			515.31440	524.994	19.01	0.5169	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			304.17890	286.629	19.93	0.3492	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			830.37890	844.329	19.93	0.6508	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			313.00370	296.141	19.87	0.3524	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			840.30370	855.041	19.87	0.6476	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			133.09010	123.074	21.68	0.1680	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,617.49010	1,638.974	21.68	0.8320	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			422.86080	404.383	19.41	0.4382	0.00	0	5,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			651.26080	664.384	19.41	0.5618	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			516.18390	496.184	19.05	0.5052	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			521.58390	533.184	19.05	0.4948	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			585.47290	564.819	18.84	0.5450	0.00	0	5,000
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			461.97290	472.919	18.84	0.4550	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			324.39850	310.491	20.19	0.3415	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			958.99850	976.691	20.19	0.6585	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			202.48970	192.030	21.23	0.2297	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,407.08970	1,428.230	21.23	0.7703	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,698.27440	3,666.823	23.64	0.9945	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		2.87440		3.023	23.64	0.0055	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,027.79260	1,997.595	19.17	0.9437	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			32.39260	33.796	19.17	0.0563	0.00	0	150
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			935.30100	912.839	18.30	0.7072	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			247.90100	257.239	18.30	0.2928	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,330.70080	3,299.058	21.45	0.9902	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			5.40080	5.558	21.45	0.0098	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			610.21350	593.505	18.97	0.5306	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			534.91350	550.005	18.97	0.4694	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,127.86580	1,105.683	18.27	0.7605	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			196.66580	206.283	18.27	0.2395	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			485.24160	471.831	19.54	0.4452	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			734.04160	752.431	19.54	0.5548	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		2,273.25940	2,243.301	19.23	0.9516	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		29.05940	30.901	19.23	0.0484	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		2,263.70550	2,233.773	19.22	0.9509	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		29.50550	31.373	19.22	0.0491	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		2,254.15770	2,224.253	19.20	0.9502	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		29.95770	31.853	19.20	0.0498	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		2,372.58200	2,342.436	19.20	0.9560	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		26.48200	28.236	19.20	0.0440	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		2,286.52970	2,256.626	19.08	0.9502	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		30.42970	32.426	19.08	0.0498	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call		1,224.82030	1,202.333	18.24	0.7814	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put		178.72030	188.133	18.24	0.2186	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		2,267.47490	2,237.628	19.05	0.9488	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		31.37490	33.428	19.05	0.0512	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		2,087.83950	2,058.605	18.79	0.9340	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		41.73950	44.405	18.79	0.0660	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		977.50860	957.505	18.37	0.6971	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		281.40860	293.305	18.37	0.3029	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		1,462.17330	1,437.689	18.20	0.8424	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		116.07330	123.489	18.20	0.1576	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call		1,421.26000	1,397.099	18.21	0.8330	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put		125.16000	132.899	18.21	0.1670	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		884.37500	865.449	18.53	0.6575	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		338.27500	351.249	18.53	0.3425	0.00	0	15,940
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call		1,050.15850	1,029.329	18.26	0.7253	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put		244.05850	255.130	18.26	0.2747	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call		1,043.19700	1,022.441	18.26	0.7228	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put		247.09700	258.241	18.26	0.2772	0.00	0	47,500
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call		432.20360	420.077	19.87	0.3992	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put		886.10360	905.877	19.87	0.6008	0.00	0	41,005
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		927.03100	907.608	18.45	0.6761	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		310.93100	323.408	18.45	0.3239	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call		902.48370	883.345	18.49	0.6655	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put		326.38370	339.145	18.49	0.3345	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call		381.72510	370.297	20.15	0.3618	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put		1,005.62510	1,026.097	20.15	0.6382	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call		464.81280	452.249	19.71	0.4224	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put		818.71280	838.049	19.71	0.5776	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call		454.79410	442.364	19.75	0.4154	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put		838.69410	858.164	19.75	0.5846	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call		357.36610	346.283	20.30	0.3430	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put		1,071.26610	1,092.083	20.30	0.6570	0.00	0	5,300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call		416.72640	404.811	19.95	0.3879	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put		920.62640	940.611	19.95	0.6121	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		401.78160	390.072	20.04	0.3769	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		955.68160	975.872	20.04	0.6231	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	16.55	Call		289.54230	279.813	20.81	0.2881	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put		1,293.44230	1,315.613	20.81	0.7119	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call		373.43130	362.120	20.20	0.3554	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put		1,027.33130	1,047.920	20.20	0.6446	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		365.31370	354.117	20.25	0.3492	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		1,049.21370	1,069.917	20.25	0.6508	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		240.22890	231.449	21.28	0.2455	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		1,504.12890	1,527.249	21.28	0.7545	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call		300.17600	290.252	20.72	0.2970	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put		1,254.07600	1,276.052	20.72	0.7030	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		293.74900	283.942	20.78	0.2916	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,277.64900	1,299.742	20.78	0.7084	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call		217.42200	209.107	21.53	0.2250	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		1,621.32200	1,644.907	21.53	0.7750	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		273.33230	263.909	20.96	0.2743	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		1,357.23230	1,379.709	20.96	0.7257	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call		269.42840	260.079	20.99	0.2710	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put		1,373.32840	1,395.879	20.99	0.7290	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		201.12680	193.108	21.73	0.2101	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,715.02680	1,738.908	21.73	0.7899	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call		222.10720	213.696	21.48	0.2293	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put		1,596.00720	1,619.496	21.48	0.7707	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		220.53200	212.155	21.50	0.2278	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		1,604.43200	1,627.955	21.50	0.7722	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		102.39950	96.967	23.21	0.1145	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		2,556.29950	2,582.767	23.21	0.8855	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		209.84640	201.692	21.62	0.2181	272,284.34	1,350	1,300
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put		1,663.74640	1,687.492	21.62	0.7819	0.00	0	201
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call		202.55370	194.554	21.71	0.2114	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put		1,706.45370	1,730.354	21.71	0.7886	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		67.90480	63.714	24.15	0.0779	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		3,121.80480	3,149.514	24.15	0.9221	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call		196.91550	188.835	21.78	0.2061	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put		1,740.81550	1,764.635	21.78	0.7939	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		118.74920	112.789	22.88	0.1311	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		2,362.64920	2,388.589	22.88	0.8689	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Call		0.00000	52.399	25.16	0.0638	282,956.76	5,400	2,700
\$ / R	On	13/06/2016	Foreign Exchange Option	19.00	Put		0.00000	3,538.199	25.16	0.9362	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		97.51200	92.243	23.32	0.1094	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		2,621.41200	2,648.043	23.32	0.8906	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		90.97080	85.926	23.47	0.1026	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		2,714.87080	2,741.726	23.47	0.8974	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		3,391.82580	3,360.079	21.14	0.9899	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		5.72580	5.879	21.14	0.0101	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		2,652.78200	2,622.017	19.60	0.9711	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		16.68200	17.817	19.60	0.0289	0.00	0	6,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,565.40020	2,534.804	19.48	0.9670	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			19.30020	20.604	19.48	0.0330	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,276.99870	2,247.123	19.07	0.9495	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			30.89870	32.923	19.07	0.0505	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,059.72680	2,030.601	18.75	0.9313	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			43.62680	46.401	18.75	0.0687	0.00	0	36,230
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			841.58010	824.373	18.80	0.6156	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			432.38010	447.173	18.80	0.3844	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			312.81470	303.142	20.98	0.2920	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,373.61470	1,395.942	20.98	0.7080	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,142.04440	2,113.069	18.56	0.9265	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			50.74440	53.869	18.56	0.0735	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			330.86930	320.967	20.90	0.3014	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,359.56930	1,381.767	20.90	0.6986	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			252.54730	243.906	21.63	0.2388	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,701.24730	1,724.706	21.63	0.7612	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,796.38860	3,764.340	21.59	0.9919	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			5.08860	5.140	21.59	0.0081	0.00	0	250
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			437.58320	426.923	20.78	0.3436	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,361.88320	1,383.723	20.78	0.6564	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			182.45250	175.453	23.12	0.1601	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,696.75250	2,722.253	23.12	0.8399	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			277.88880	269.010	22.13	0.2315	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,049.18880	2,072.810	22.13	0.7685	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,886.17610	3,853.679	20.50	0.9893	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			7.47610	7.479	20.50	0.0107	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,245.02050	2,216.634	18.15	0.9158	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			66.32050	70.434	18.15	0.0842	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			331.37060	322.128	21.67	0.2699	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,782.67060	1,805.928	21.67	0.7301	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,042.51880	3,009.947	17.41	0.9734	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			18.61880	18.647	17.41	0.0266	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			877.73630	861.902	19.20	0.5598	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			673.83630	690.602	19.20	0.4402	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			506.16060	495.043	20.71	0.3649	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,380.16060	1,401.743	20.71	0.6351	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			350.95350	340.881	21.96	0.2647	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			1,998.95350	2,021.581	21.96	0.7353	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			763.93730	749.866	19.60	0.5003	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			861.93730	880.566	19.60	0.4997	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			325.55650	316.998	22.35	0.2420	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,256.45650	2,280.698	22.35	0.7580	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			291.74380	283.593	22.65	0.2199	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,452.64380	2,477.293	22.65	0.7801	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,978.50830	3,945.877	19.55	0.9874	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			9.40830	9.577	19.55	0.0126	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,347.92120	2,317.958	17.58	0.9106	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			78.82120	81.658	17.58	0.0894	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,211.48240	2,184.572	17.64	0.8850	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			109.18240	115.272	17.64	0.1150	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			349.03780	340.057	22.31	0.2497	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,286.73780	2,310.757	22.31	0.7503	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			339.58680	330.746	22.39	0.2438	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,337.28680	2,361.446	22.39	0.7562	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,382.82590	2,354.704	17.41	0.9091	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			80.52590	85.404	17.41	0.0909	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,152.30970	2,126.143	17.75	0.8738	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			124.00970	130.843	17.75	0.1262	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			433.19500	423.651	21.73	0.2993	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,924.89500	1,948.351	21.73	0.7007	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,393.41550	2,365.866	17.43	0.9080	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			82.11550	87.566	17.43	0.0920	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			348.41960	339.844	22.40	0.2473	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,337.11960	2,361.545	22.40	0.7527	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			242.86440	235.490	23.53	0.1772	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,129.46440	3,155.190	23.53	0.8228	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,316.46520	1,297.093	18.49	0.6845	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			443.06520	456.793	18.49	0.3155	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,579.41260	2,553.903	17.21	0.9262	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			59.91260	67.603	17.21	0.0738	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,597.32980	2,571.707	17.19	0.9281	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			57.82980	65.407	17.19	0.0719	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,588.36440	2,562.798	17.20	0.9272	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			58.86440	66.498	17.20	0.0728	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			734.24090	720.656	20.13	0.4506	0.00	0	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			1,162.14090	1,181.956	20.13	0.5494	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			563.86860	552.372	20.99	0.3643	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,581.76860	1,603.672	20.99	0.6357	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,594.19030	2,568.328	17.22	0.9251	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			62.09030	69.628	17.22	0.0749	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,643.85530	1,621.464	18.34	0.7630	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			301.75530	312.764	18.34	0.2370	0.00	0	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			195.18880	189.200	25.01	0.1400	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,903.08880	3,930.500	25.01	0.8600	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			704.80010	691.508	20.25	0.4365	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,222.70010	1,242.808	20.25	0.5635	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			658.43440	645.618	20.46	0.4136	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,326.33440	1,346.918	20.46	0.5864	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,603.12370	2,577.206	17.20	0.9261	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			61.02370	68.506	17.20	0.0739	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			429.05060	418.464	21.95	0.2881	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,086.95060	2,109.764	21.95	0.7119	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	17.70	Call			392.99760	382.924	22.20	0.2672	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,250.89760	2,274.224	22.20	0.7328	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,657.01270	2,630.759	17.14	0.9317	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			54.91270	62.059	17.14	0.0683	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,612.07220	2,586.098	17.19	0.9270	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			59.97220	67.398	17.19	0.0730	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,462.22960	2,442.173	17.76	0.8992	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			91.92960	105.573	17.76	0.1008	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			334.26240	327.110	22.94	0.2271	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,713.96240	2,740.510	22.94	0.7729	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			313.31500	305.949	23.12	0.2143	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,853.01500	2,879.349	23.12	0.7857	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,082.87050	4,044.088	17.60	0.9898	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			12.57050	7.488	17.60	0.0102	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			328.11320	317.235	23.44	0.2073	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,220.01320	3,243.735	23.44	0.7927	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,174.71340	4,140.716	18.89	0.9812	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			16.61340	17.216	18.89	0.0188	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,566.91790	2,541.183	17.58	0.8954	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			108.81790	117.683	17.58	0.1046	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			337.57440	326.560	23.35	0.2128	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,149.47440	3,173.060	23.35	0.7872	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			346.47290	332.962	23.98	0.2008	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,684.97290	3,707.162	23.98	0.7992	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,281.61490	4,247.132	18.59	0.9784	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			20.11490	21.332	18.59	0.0216	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,686.67680	2,661.430	17.59	0.8898	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			125.17680	135.630	17.59	0.1102	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,497.97960	3,467.862	17.32	0.9511	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			46.27960	52.462	17.32	0.0489	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,517.20530	3,486.921	17.35	0.9519	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			45.50530	51.521	17.35	0.0481	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,507.59160	3,477.389	17.34	0.9515	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			45.89160	51.989	17.34	0.0485	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,885.37980	2,859.438	17.30	0.9035	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			107.87980	118.538	17.30	0.0965	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,920.14550	1,895.604	18.57	0.7466	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			422.64550	434.704	18.57	0.2534	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,927.93800	2,901.733	17.23	0.9084	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			89.29530	99.245	17.13	0.0840	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,417.76670	5,439.473	26.18	0.8646	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			124.22710	114.911	26.18	0.0755	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,006.72710	7,034.011	26.18	0.9245	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,347.85250	4,312.638	18.14	0.9784	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			20.35250	21.738	18.14	0.0216	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,996.79530	2,970.145	17.13	0.9160	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		5,058.71210	5,078.850	26.18	0.8459	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		275.42640	259.365	26.18	0.1492	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		5,147.92640	5,168.465	26.18	0.8508	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		2,936.49600	2,910.235	17.22	0.9094	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		98.99600	109.335	17.22	0.0906	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		245.26670	230.373	26.18	0.1354	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		4,510.79400	4,532.892	25.74	0.8191	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		334.66740	320.150	25.84	0.1787	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		4,567.16740	4,589.250	25.84	0.8213	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		23.68190	21.074	26.18	0.0170	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		10,836.18190	10,870.174	26.18	0.9830	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		286.21210	269.750	26.18	0.1541	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		4,183.74740	4,205.932	25.12	0.8055	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		352.35000	337.902	25.35	0.1893	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		4,304.85000	4,327.002	25.35	0.8107	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		251.04400	235.922	26.18	0.1381	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		5,363.54400	5,385.022	26.18	0.8619	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		338.29400	323.792	25.74	0.1809	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		3,952.21130	3,974.453	24.68	0.7947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		375.87230	361.500	24.76	0.2031	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		3,998.37230	4,020.600	24.76	0.7969	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		297.38290	280.514	26.18	0.1591	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		4,969.88290	4,989.614	26.18	0.8409	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		361.24740	346.832	25.12	0.1945	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		3,315.10300	3,337.481	23.44	0.7587	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		427.55250	413.311	23.70	0.2328	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		3,450.05250	3,472.411	23.70	0.7672	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		347.09890	332.630	25.49	0.1861	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		4,379.59890	4,401.730	25.49	0.8139	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		379.71130	365.353	24.68	0.2053	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		2,843.99240	2,864.288	22.73	0.7202	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		457.05630	441.475	23.27	0.2482	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		3,219.55630	3,240.575	23.27	0.7518	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		371.35980	356.976	24.87	0.2005	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		4,053.85980	4,076.076	24.87	0.7995	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		442.60300	428.381	23.44	0.2413	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put		2,225.25590	2,244.155	21.79	0.6546	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call		588.69800	571.700	22.25	0.3116	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put		2,521.19800	2,540.800	22.25	0.6884	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		418.03200	403.771	23.88	0.2274	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		3,540.53200	3,562.871	23.88	0.7726	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		521.49240	505.188	22.73	0.2798	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		1,534.94230	1,552.088	20.61	0.5532	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call		881.25020	861.949	20.70	0.4383	0.00	0	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put		1,583.75020	1,601.050	20.70	0.5617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		445.18310	430.462	23.40	0.2425	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,297.68310	3,319.562	23.40	0.7575	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			662.75590	645.055	21.79	0.3454	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,340.35410	1,356.594	20.26	0.5165	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			977.08560	956.825	20.33	0.4757	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,379.58560	1,395.925	20.33	0.5243	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			527.92030	511.548	22.68	0.2829	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,810.42030	2,830.648	22.68	0.7171	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			902.44230	882.988	20.61	0.4468	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,050.47590	1,065.924	19.73	0.4524	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,097.27930	1,076.461	19.95	0.5197	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,169.77930	1,185.561	19.95	0.4803	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			702.88570	684.820	21.57	0.3631	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,085.38570	2,103.920	21.57	0.6369	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			997.85410	977.494	20.26	0.4835	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			779.30610	794.548	19.20	0.3799	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,372.36130	1,351.055	19.28	0.6098	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			814.86130	830.155	19.28	0.3902	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			924.21900	904.608	20.53	0.4555	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,486.71900	1,503.708	20.53	0.5445	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,177.97590	1,156.824	19.73	0.5476	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			636.26780	651.191	18.88	0.3352	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,558.28790	1,536.623	18.89	0.6633	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			640.78790	655.723	18.89	0.3367	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,022.68160	1,002.206	20.18	0.4927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,295.18160	1,311.306	20.18	0.5073	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,406.80610	1,385.448	19.20	0.6201	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			518.15640	530.694	18.64	0.2924	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,691.47030	1,667.517	18.66	0.6976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			543.97030	556.617	18.66	0.3024	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,264.78050	1,243.588	19.52	0.5762	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			937.28050	952.688	19.52	0.4238	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,563.76780	1,542.091	18.88	0.6648	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			132.49700	143.891	17.50	0.1120	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			2,009.97580	1,985.161	18.53	0.7641	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			382.47580	394.261	18.53	0.2359	0.00	0	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,457.43220	1,435.985	19.09	0.6350	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			729.93220	745.085	19.09	0.3650	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,735.65640	1,711.595	18.64	0.7076	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			100.43800	110.833	17.23	0.0916	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,919.39710	2,893.243	17.25	0.9075	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			101.89710	112.343	17.25	0.0925	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,678.99120	1,655.065	18.67	0.6947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			551.49120	564.165	18.67	0.3053	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,759.99700	2,734.791	17.50	0.8880	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,593.76330	1,567.193	19.31	0.6155	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			940.36330	955.493	19.31	0.3845	0.00	0	3,200

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	18.43	Call			0.00000	728.292	22.37	0.3368	65,546.27	90	90
\$ / R	On	13/03/2017	Foreign Exchange Option	18.43	Put			0.00000	2,806.592	22.37	0.6632	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,790.36100	1,762.342	18.98	0.6642	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			756.96100	770.642	18.98	0.3358	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,612.52960	1,585.984	19.26	0.6206	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			919.12960	934.284	19.26	0.3794	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			410.06480	386.321	26.20	0.1850	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,436.66480	5,454.621	26.20	0.8150	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,188.92110	1,161.837	20.45	0.4941	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,545.52110	1,560.137	20.45	0.5059	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,106.47290	1,079.668	20.72	0.4668	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,713.07290	1,727.968	20.72	0.5332	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,795.95480	1,767.950	18.98	0.6654	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			752.55480	766.249	18.98	0.3346	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			652.10570	628.793	23.01	0.2962	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,258.70570	3,277.093	23.01	0.7038	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			595.00640	572.381	23.43	0.2724	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,581.60640	3,600.681	23.43	0.7276	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Call			0.00000	1,836.315	18.91	0.6807	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.23	Put			0.00000	714.614	18.91	0.3193	64,315.31	90	90
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,801.55720	1,773.565	18.97	0.6667	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			748.15720	761.865	18.97	0.3333	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			935.77060	951.084	19.67	0.3413	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,045.94160	2,023.198	19.66	0.6608	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			926.34160	941.698	19.66	0.3392	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,040.65320	2,017.885	19.66	0.6597	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			931.05320	946.385	19.66	0.3403	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,035.37060	2,012.584	19.67	0.6587	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,562.40940	1,541.114	21.52	0.5040	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,084.20940	2,098.114	21.52	0.4960	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,559.06410	1,537.764	21.53	0.5032	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,090.86410	2,104.764	21.53	0.4968	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,555.71880	1,534.422	21.54	0.5024	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,097.51880	2,111.422	21.54	0.4976	0.00	0	0
<b>Total \$ / R Option</b>												<b>2,197,194.67</b>	<b>14,930</b>	<b>2,293,621</b>
<b>Total \$ / R</b>												<b>6,678,102,871.27</b>	<b>448,539</b>	<b>3,468,162</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			15.25280		15.28580			0.0000	838,904.00	55	481
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.51420		15.54610			0.0000	620,568.00	40	999
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.80870		15.84210			0.0000	0.00	0	107
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.09090		16.12750			0.0000	0.00	0	3
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.35170		16.39340			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>1,459,472.00</b>	<b>95</b>	<b>1,590</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			289,585.39880	286,280.000	35.78	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
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			5.39880	0.000	35.78	0.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			288,585.44070	285,280.000	35.77	1.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			5.44070	0.000	35.77	0.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			287,585.48290	284,280.000	35.76	1.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			5.48290	0.000	35.76	0.0000	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			214,428.04550	211,483.917	18.87	0.9390	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			3,818.04550	4,063.917	18.87	0.0610	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			213,485.38650	210,544.647	18.86	0.9382	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			3,875.38650	4,124.647	18.86	0.0618	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			212,543.58120	209,606.174	18.85	0.9374	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			3,933.58120	4,186.174	18.85	0.0626	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			46,549.21290	47,852.325	18.51	0.3216	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			131,141.57610	129,108.354	18.51	0.6766	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			46,931.57610	48,238.354	18.51	0.3234	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			130,525.89390	128,530.176	18.53	0.6747	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			47,315.89390	48,660.175	18.53	0.3253	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			131,759.21290	129,722.325	18.51	0.6784	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			168,910.26330	166,555.064	18.75	0.6956	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			55,160.26330	56,465.064	18.75	0.3044	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			168,296.12240	165,942.124	18.76	0.6941	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			55,546.12240	56,852.124	18.76	0.3059	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			167,683.11120	165,330.793	18.76	0.6927	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			55,933.11120	57,240.793	18.76	0.3073	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Put			171,307.28720	172,796.760	20.72	0.5332	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Call			110,331.48070	107,652.168	20.73	0.4658	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.01	Put			171,991.48070	173,482.168	20.73	0.5342	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Call			110,964.14660	108,282.403	20.71	0.4679	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	16.99	Put			170,624.14660	172,112.403	20.71	0.5321	0.00	0	0
\$ / R MAXI	On	13/03/2017	Foreign Exchange Option	17.00	Call			110,647.28720	107,966.760	20.72	0.4668	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>1,459,472.00</b>	<b>95</b>	<b>1,590</b>
£ / R	On	14/03/2016	Foreign Exchange Future			21.86490		21.71810		0.0000		707,110,866.00	32,340	9,465
£ / R	On	15/04/2016	Foreign Exchange Future			21.99230		21.84090		0.0000		0.00	0	121
£ / R	On	28/04/2016	Foreign Exchange Future			22.04780		21.89650		0.0000		0.00	0	157
£ / R	On	13/06/2016	Foreign Exchange Future			22.24570		22.09440		0.0000		828,785,799.20	37,256	59,771
£ / R	On	08/09/2016	Foreign Exchange Future			22.63660		22.48330		0.0000		0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.68700		22.53380		0.0000		0.00	0	1,669
£ / R	On	19/12/2016	Foreign Exchange Future			23.11600		22.96470		0.0000		0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Future			23.51960		23.37400		0.0000		0.00	0	0
<b>Total £ / R Future</b>												<b>1,535,896,665.20</b>	<b>69,596</b>	<b>71,183</b>
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,528.14760	2,674.958	41.89	0.9997	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			0.04760	0.058	41.89	0.0003	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,518.15090	2,664.959	41.75	0.9997	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		0.05090	0.059	41.75	0.0003	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		2,508.15440	2,654.959	41.62	0.9997	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		0.05440	0.059	41.62	0.0003	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call		988.96470	1,120.956	30.04	0.9735	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put		20.86470	6.056	30.04	0.0265	0.00	0	21,300
£ / R	On	14/03/2016	Foreign Exchange Option	21.50	Call		355.09630	435.154	25.83	0.7675	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	21.50	Put		136.99630	70.254	25.83	0.2325	0.00	0	12,000
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call		96.62480	116.797	24.63	0.3570	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put		428.52480	301.897	24.63	0.6430	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call		3.87390	3.637	29.63	0.0173	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put		1,435.77390	1,288.737	29.63	0.9827	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call		1.18360	0.563	35.86	0.0027	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put		2,233.08360	2,085.663	35.86	0.9973	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call		0.05790	0.045	45.25	0.0002	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put		3,581.95790	3,435.145	45.25	0.9998	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call		63.81720	68.226	23.00	0.0956	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put		2,422.91720	2,275.926	23.00	0.9044	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Call		628.49170	686.255	21.40	0.5173	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Put		771.99170	678.455	21.40	0.4827	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call		328.68240	345.083	22.82	0.2404	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put		2,534.28240	2,399.383	22.82	0.7596	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call		99.71610	102.107	24.13	0.0857	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put		4,505.31610	4,356.407	24.13	0.9143	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		1,939.83230	2,041.741	20.96	0.7956	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		335.43230	286.041	20.96	0.2044	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		1,932.44150	2,034.097	20.96	0.7943	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		338.04150	288.397	20.96	0.2057	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call		1,925.06520	2,026.464	20.96	0.7930	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put		340.66520	290.764	20.96	0.2070	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		3,837.46090	3,705.155	23.77	0.7609	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		1,273.65730	1,188.610	21.80	0.4251	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call		1,502.18190	1,570.256	21.81	0.5738	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put		1,278.88190	1,193.656	21.81	0.4262	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call		1,497.42430	1,565.320	21.81	0.5726	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		1,284.12430	1,198.720	21.81	0.4274	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		470.76090	491.756	23.77	0.2391	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		2,079.49970	2,169.589	21.62	0.6938	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put		796.19970	732.989	21.62	0.3062	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call		1,506.95730	1,575.210	21.80	0.5749	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call		1,242.17920	1,299.107	21.96	0.4975	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put		1,708.37920	1,612.107	21.96	0.5025	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call		1,238.31350	1,295.085	21.97	0.4964	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put		1,714.51350	1,618.085	21.97	0.5036	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call		1,246.06180	1,303.133	21.96	0.4985	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put		1,702.26180	1,606.133	21.96	0.5015	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		1,671.04860	1,735.295	20.79	0.5464	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	23.01	Put			1,716.34860	1,629.295	20.79	0.4536	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			636.43260	660.243	23.09	0.2574	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,611.73260	4,484.243	23.09	0.7426	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,838.35540	1,908.289	20.61	0.5823	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,503.65540	1,422.289	20.61	0.4177	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,833.76530	1,903.547	20.62	0.5814	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,509.06530	1,427.547	20.62	0.4186	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,829.18510	1,898.822	20.62	0.5804	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,514.48510	1,432.822	20.62	0.4196	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,765.97320	4,900.223	20.82	0.9088	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			211.27320	194.223	20.82	0.0912	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,764.44990	1,822.278	20.51	0.5221	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,140.44990	2,052.678	20.51	0.4779	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,760.66670	1,818.386	20.51	0.5213	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,146.66670	2,058.786	20.51	0.4787	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,768.24110	1,826.178	20.50	0.5229	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,134.24110	2,046.578	20.50	0.4771	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>1,535,896,665.20</b>	<b>69,596</b>	<b>158,460</b>
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13438		0.13401			0.0000	636,581.75	4,737	0
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13705		0.13663			0.0000	52,900.91	386	5,827
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14017		0.13977			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14327		0.14288			0.0000	623,363.42	4,351	4,521
<b>Total ¥ / R Future</b>												<b>1,312,846.08</b>	<b>9,474</b>	<b>11,496</b>
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,401.00670	1,438.501	28.94	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			0.00670	0.001	28.94	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,401.00000	3,438.500	23.37	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.00000	0.000	23.37	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,401.00000	2,438.500	23.37	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			0.00000	0.000	23.37	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			32.52680	29.056	16.94	0.0561	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			874.30780	901.648	17.28	0.7408	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			210.90780	196.748	17.28	0.2592	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,666.71800	2,707.722	17.88	0.9932	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			3.31800	2.822	17.88	0.0068	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,695.92680	1,733.956	16.94	0.9439	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,998.12610	3,037.187	17.97	0.9729	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			21.32610	19.787	17.97	0.0271	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,068.53600	2,103.834	17.43	0.9019	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			91.73600	86.434	17.43	0.0981	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,285.95500	1,313.000	17.62	0.7433	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			309.15500	295.600	17.62	0.2567	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.01110	0.010	27.65	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	19/12/2016	Foreign Exchange Option	0.41	Put			26,711.61110	26,673.110	27.65	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00700	0.006	27.65	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,711.60700	27,673.106	27.65	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00450	0.004	27.65	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,711.60450	28,673.104	27.65	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>1,312,846.08</b>	<b>9,474</b>	<b>11,496</b>
€ / R	On	14/03/2016	Foreign Exchange Future			16.98290		16.86450			0.0000	703,397,752.20	41,418	41,255
€ / R	On	22/03/2016	Foreign Exchange Future			17.00220		16.88200			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.00910		16.88930			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.09550		16.97290			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.13710		17.01460			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			17.14470		17.02210			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			17.14840		17.02590			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.24730		17.12470			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.25510		17.13230			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.32050		17.19730			0.0000	1,242,936,400.50	71,761	83,441
€ / R	On	19/09/2016	Foreign Exchange Future			17.71190		17.58750			0.0000	0.00	0	7,218
€ / R	On	19/12/2016	Foreign Exchange Future			18.09610		17.97130			0.0000	0.00	0	4,500
€ / R	On	13/03/2017	Foreign Exchange Future			18.46100		18.33820			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>1,946,334,152.70</b>	<b>113,179</b>	<b>136,818</b>
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			0.08120	0.000	26.86	0.0000	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			20.34160	1.135	23.64	0.0092	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			3,814.50030	3,932.900	25.04	1.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.00030	0.000	25.04	0.0000	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,664.50230	3,782.900	25.04	1.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.00230	0.000	25.04	0.0000	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,014.58120	3,132.900	26.86	1.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			10.76970	0.637	26.89	0.0048	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			146.49060	137.149	14.63	0.6463	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			181.99060	54.249	14.63	0.3537	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			0.68380	0.000	34.70	0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			5,036.18380	4,917.100	34.70	1.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			734.84160	834.035	23.64	0.9908	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			0.24850	0.004	34.94	0.0000	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			596.23360	685.198	21.84	0.9814	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			31.73360	2.298	21.84	0.0186	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			225.48600	248.278	16.32	0.8161	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			120.98600	25.378	16.32	0.1839	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			925.26970	1,033.537	26.89	0.9952	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			0.09540	0.000	28.17	0.0000	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			887.07120	993.609	26.24	0.9945	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			12.57120	0.709	26.24	0.0055	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	16.00	Call			877.56220	983.629	26.08	0.9944	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			13.06220	0.729	26.08	0.0056	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			1,904.74850	2,022.904	34.94	1.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			0.09200	0.000	27.88	0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,814.77770	1,932.911	35.60	0.9999	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			0.27770	0.011	35.60	0.0001	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,495.40040	1,613.080	36.29	0.9989	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			0.90040	0.180	36.29	0.0011	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			2,834.59540	2,952.900	28.17	1.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			0.09370	0.000	28.03	0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			2,264.66580	2,382.900	32.32	1.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			0.16580	0.000	32.32	0.0000	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,964.73130	2,082.902	34.51	1.0000	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			0.23130	0.002	34.51	0.0000	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			2,874.59200	2,992.900	27.88	1.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,864.59280	2,982.900	27.96	1.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			0.09280	0.000	27.96	0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			2,854.59370	2,972.900	28.03	1.0000	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			7.99060	11.765	25.85	0.0390	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			1,545.99060	1,429.565	25.85	0.9610	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			9.41600	14.478	24.61	0.0453	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			1,540.11600	1,425.378	24.61	0.9547	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			66.72190	81.728	22.69	0.1381	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,593.82190	1,486.228	22.69	0.8619	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			97.78200	116.778	22.46	0.1667	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,653.18200	1,549.678	22.46	0.8333	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			432.05570	493.797	20.40	0.5068	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			579.95570	519.097	20.40	0.4932	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			109.32160	129.783	22.45	0.1769	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,653.42160	1,551.383	22.45	0.8231	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			191.78820	220.205	22.22	0.2291	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,747.08820	1,652.905	22.22	0.7709	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			199.91990	229.328	22.24	0.2340	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,747.61990	1,654.228	22.24	0.7660	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,040.07610	2,154.899	20.12	0.9029	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			92.77610	84.399	20.12	0.0971	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,031.09170	2,145.854	20.10	0.9019	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,049.06850	2,163.954	20.13	0.9038	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			91.76850	83.454	20.13	0.0962	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			93.79170	85.354	20.10	0.0981	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,024.57280	3,144.083	21.57	0.9692	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			27.27280	23.583	21.57	0.0308	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,448.91870	1,553.701	19.70	0.8074	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			211.61870	193.201	19.70	0.1926	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			125.76740	120.548	19.11	0.0982	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,754.69810	2,873.791	19.12	0.9010	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	14.96	Put			127.19810	121.891	19.12	0.0990	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,771.85090	2,891.117	19.11	0.9027	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			124.35090	119.217	19.11	0.0973	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,763.26740	2,882.448	19.11	0.9018	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			759.79000	738.353	19.70	0.3262	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			411.80010	438.768	24.43	0.2178	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,340.50010	4,242.668	24.43	0.7822	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,735.21850	1,838.518	19.70	0.6725	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			763.91850	742.418	19.70	0.3275	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,111.51290	2,218.617	19.55	0.7447	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			534.66430	578.590	23.13	0.2803	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,363.36430	3,282.490	23.13	0.7197	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,741.09000	1,844.453	19.70	0.6738	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			540.21290	522.517	19.55	0.2553	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,794.54660	1,898.513	19.67	0.6849	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			723.24660	702.413	19.67	0.3151	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,729.36060	1,832.591	19.70	0.6713	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			768.06060	746.491	19.70	0.3287	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,697.70460	1,656.696	20.76	0.4821	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,342.28580	1,423.940	20.76	0.5169	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,704.08580	1,662.940	20.76	0.4831	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,338.68460	1,420.201	20.77	0.5159	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,710.48460	1,669.201	20.77	0.4841	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,345.90460	1,427.696	20.76	0.5179	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>1,946,334,152.70</b>	<b>113,179</b>	<b>470,088</b>
AUS / R	On	14/03/2016	Foreign Exchange Future			11.52600		11.38330			0.0000	60,350,136.00	5,236	8,811
AUS / R	On	13/06/2016	Foreign Exchange Future			11.67570		11.53040			0.0000	9,107,046.00	780	2,904
AUS / R	On	19/09/2016	Foreign Exchange Future			11.84850		11.70280			0.0000	0.00	0	875
AUS / R	On	19/12/2016	Foreign Exchange Future			12.01800		11.87250			0.0000	3,605,400.00	300	300
AUS / R	On	13/03/2017	Foreign Exchange Future			12.17640		12.03250			0.0000	54,258,038.40	4,456	4,456
<b>Total AUS / R Future</b>												<b>127,320,620.40</b>	<b>10,772</b>	<b>17,346</b>
AUS / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			0.03360	0.100	31.90	0.0011	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,216.73360	1,074.100	31.90	0.9989	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			585.69180	726.966	30.50	0.9910	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			2.39180	0.966	30.50	0.0090	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			70.29070	165.200	21.29	0.7188	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			86.99070	39.200	21.29	0.2812	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			66.32050	157.539	21.12	0.7047	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			93.02050	41.539	21.12	0.2953	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,873.32650	2,016.000	31.00	1.0000	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			0.02650	0.000	31.00	0.0000	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,583.33070	1,726.000	32.39	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
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			0.03070	0.000	32.39	0.0000	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			983.41990	1,126.046	34.53	0.9995	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			0.11990	0.046	34.53	0.0005	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,893.32630	2,036.000	30.90	1.0000	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			0.02630	0.000	30.90	0.0000	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,883.32640	2,026.000	30.95	1.0000	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			0.02640	0.000	30.95	0.0000	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,478.62090	1,620.136	18.31	0.9483	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			28.22090	24.436	18.31	0.0517	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,469.11950	1,610.574	18.28	0.9474	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			28.71950	24.874	18.28	0.0526	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,459.62650	1,601.020	18.25	0.9465	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			29.22650	25.320	18.25	0.0535	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			87.71490	76.147	17.16	0.1028	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,581.79370	1,715.732	17.15	0.8959	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			88.99370	77.232	17.15	0.1041	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,599.25110	1,733.575	17.18	0.8984	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			86.45110	75.075	17.18	0.1016	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,590.51490	1,724.647	17.16	0.8972	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,422.74310	1,545.608	16.73	0.8109	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			220.24310	197.608	16.73	0.1891	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,415.02180	1,537.527	16.72	0.8093	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			222.52180	199.527	16.72	0.1907	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,430.48240	1,553.701	16.75	0.8124	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			217.98240	195.701	16.75	0.1876	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			733.42490	664.082	16.12	0.4199	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			821.28690	895.498	16.12	0.5781	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			738.78690	669.098	16.12	0.4219	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			816.66960	890.535	16.12	0.5760	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			744.16960	674.135	16.12	0.4240	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			825.92490	900.482	16.12	0.5801	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>127,320,620.40</b>	<b>10,772</b>	<b>18,546</b>
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.54120		11.49920			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.74040		11.69670			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.96830		11.92400			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			1.83570	0.171	25.43	0.0022	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			710.79640	751.354	25.81	0.9981	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			1.59640	0.154	25.81	0.0019	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			700.91210	741.362	25.62	0.9979	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			1.71210	0.162	25.62	0.0021	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			691.03570	731.371	25.43	0.9978	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	13/06/2016	Foreign Exchange Option	10.87	Call			922.95930	963.639	16.61	0.8304	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			96.25930	93.239	16.61	0.1696	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			914.90270	955.495	16.61	0.8277	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			98.20270	95.095	16.61	0.1723	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			906.87610	947.382	16.60	0.8250	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			100.17610	96.982	16.60	0.1750	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			397.98660	413.635	16.96	0.4155	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			853.98660	825.335	16.96	0.5845	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			394.93840	410.475	16.98	0.4131	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			860.93840	832.175	16.98	0.5869	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			391.91620	407.335	16.99	0.4106	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			867.91620	839.035	16.99	0.5894	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			15.49980		15.36270			0.0000	103,740,161.40	6,693	693
CHF / R	On	13/06/2016	Foreign Exchange Future			15.82670		15.68560			0.0000	210,716,683.80	13,314	6,657
CHF / R	On	19/09/2016	Foreign Exchange Future			16.20730		16.06780			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>314,456,845.20</b>	<b>20,007</b>	<b>7,350</b>
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			405.43830	513.038	25.90	0.9204	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			42.73830	13.238	25.90	0.0796	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			396.95540	503.704	25.81	0.9168	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			44.25540	13.904	25.81	0.0832	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			413.97110	522.402	25.98	0.9239	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			41.27110	12.602	25.98	0.0761	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,440.82120	1,561.207	19.02	0.8495	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			145.22120	124.507	19.02	0.1505	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,432.87940	1,553.009	19.02	0.8478	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			147.27940	126.309	19.02	0.1522	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,424.96090	1,544.831	19.02	0.8461	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			149.36090	128.131	19.02	0.1539	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			734.69330	804.644	20.85	0.4670	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,266.89330	1,197.344	20.85	0.5330	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			731.41240	801.156	20.86	0.4655	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,273.61240	1,203.856	20.86	0.5345	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			728.14150	797.683	20.87	0.4640	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,280.34150	1,210.383	20.87	0.5360	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>314,456,845.20</b>	<b>20,007</b>	<b>7,350</b>
CNH / R	On	14/03/2016	Foreign Exchange Future			2.35110		2.34580			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.37580		2.36830			0.0000	0.00	0	22,550
CNH / R	On	19/09/2016	Foreign Exchange Future			2.40390		2.39400			0.0000	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>22,550</b>
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			4.76670	2.625	34.15	0.0105	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,463.82050	1,514.398	33.36	0.9865	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			5.82050	3.398	33.36	0.0135	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,365.14080	1,415.408	32.58	0.9826	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			7.14080	4.408	32.58	0.0174	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,562.76670	1,613.625	34.15	0.9895	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,949.55450	2,010.801	20.77	0.7701	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			366.55450	352.801	20.77	0.2299	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,874.69560	1,935.184	20.70	0.7575	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			391.69560	377.184	20.70	0.2425	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,801.14510	1,860.848	20.63	0.7445	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			418.14510	402.848	20.63	0.2555	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,701.79380	1,650.928	20.08	0.5230	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1,103.66480	1,150.440	20.10	0.4660	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,763.66480	1,711.440	20.10	0.5340	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1,066.59880	1,112.033	20.13	0.4551	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,826.59880	1,773.033	20.13	0.5449	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1,141.79380	1,189.928	20.08	0.4770	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			2.27980		2.26380			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.32630		2.30990			0.0000	0.00	0	40
DKK / R	On	19/09/2016	Foreign Exchange Future			2.38010		2.36310			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>40</b>
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,164.30410	1,311.715	37.90	0.9576	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			26.30410	13.715	37.90	0.0424	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,067.96730	1,215.168	37.11	0.9475	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			29.96730	17.168	37.11	0.0525	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,257.91560	1,408.961	38.70	0.9657	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			19.91560	10.961	38.70	0.0343	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			234.69090	233.672	21.78	0.1632	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,496.05350	2,664.788	21.94	0.8556	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			197.05350	201.788	21.94	0.1444	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,414.25890	2,580.252	21.86	0.8464	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			215.25890	217.252	21.86	0.1536	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,333.69090	2,496.672	21.78	0.8368	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,366.27910	1,462.688	21.93	0.5213	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,635.27910	1,561.688	21.93	0.4787	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,325.99950	1,420.222	21.97	0.5109	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,694.99950	1,619.222	21.97	0.4891	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
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,286.75060	1,379.551	22.02	0.5007	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,755.75060	1,678.551	22.02	0.4993	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>40</b>
HK\$/R	On	14/03/2016	Foreign Exchange Future			1.96540		1.96880			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.00020		2.00330			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.03820		2.04140			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.07410		2.07730			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			2.28640	1.413	33.92	0.0072	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			1,514.28640	1,547.413	33.92	0.9928	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			1.92790	1.133	34.88	0.0057	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			1,613.92790	1,647.133	34.88	0.9943	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1.64190	0.918	35.85	0.0046	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,713.64190	1,746.918	35.85	0.9954	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			375.83200	367.532	19.99	0.3006	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,542.83200	1,565.532	19.99	0.6994	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			354.31770	346.265	20.12	0.2861	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,621.31770	1,644.265	20.12	0.7139	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			334.05170	326.235	20.26	0.2723	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,701.05170	1,724.235	20.26	0.7277	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			832.64540	821.303	19.73	0.4194	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,618.64540	1,639.303	19.73	0.5806	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			801.25780	790.331	19.81	0.4072	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,687.25780	1,708.331	19.81	0.5928	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			771.02110	760.505	19.90	0.3953	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,757.02110	1,778.505	19.90	0.6047	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,247.87280	1,231.871	19.71	0.4843	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,674.87280	1,690.871	19.71	0.5157	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,211.87000	1,194.936	19.76	0.4738	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,738.87000	1,753.936	19.76	0.5262	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,176.89810	1,159.026	19.82	0.4634	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,803.89810	1,818.026	19.82	0.5366	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			100.00000	100.320	0.22	0.9817	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			0.00000	0.320	0.22	0.0183	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			0.00090	23.936	0.28	0.5006	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			0.00090	23.936	0.28	0.4994	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			0.00000	2.729	0.33	0.0831	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			100.00000	102.729	0.33	0.9169	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/03/2016	Foreign Exchange Future			0.15030		0.15060			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15020		0.15070			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.14990		0.15020			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14970		0.14980			0.0000	0.00	0	0
<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			0.07660		0.07670			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06880		0.06860			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06290		0.06270			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05940		0.05910			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			10.26410		10.16410			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.39430		10.29200			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.54580		10.44320			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.69610		10.59340			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			1,024.19390	1,124.134	38.13	0.9996	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			0.09390	0.035	38.13	0.0004	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,014.19560	1,114.135	37.82	0.9996	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			0.09560	0.035	37.82	0.0004	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,004.20390	1,104.135	37.50	0.9996	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			0.10390	0.035	37.50	0.0004	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,292.80920	1,393.831	15.26	0.9702	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			10.80920	9.531	15.26	0.0298	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,312.40740	1,413.456	15.35	0.9714	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			10.40740	9.156	15.35	0.0286	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,302.60620	1,403.642	15.31	0.9708	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			10.60620	9.342	15.31	0.0292	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,102.34330	1,189.584	15.73	0.8436	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			119.14330	103.784	15.73	0.1564	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,094.17630	1,181.324	15.72	0.8415	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			120.97630	105.524	15.72	0.1585	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,086.03390	1,173.084	15.72	0.8393	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			122.83390	107.284	15.72	0.1607	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			482.79570	525.250	15.84	0.4870	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			739.39570	679.150	15.84	0.5130	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			479.23960	521.370	15.85	0.4844	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			745.83960	685.270	15.85	0.5156	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
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			475.70450	517.513	15.87	0.4818	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			752.30450	691.413	15.87	0.5182	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/03/2016	Foreign Exchange Future			1.37570		1.38090			0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.39070		1.39570			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.40620		1.41150			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.41840		1.42400			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			191.00000	243.000		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			291.00000	343.000		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			391.00000	443.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			757.00000	707.000		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			657.00000	607.000		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			557.00000	507.000		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			85.00000	138.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			115.00000	62.000		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			15.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			0.00000	38.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			140.00000	84.000		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			40.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	16.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			240.00000	184.000		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>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.11340		1.10330			0.0000	0.00	0	50
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.11640		1.10620			0.0000	1,710,324.80	1,532	1,634
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.12040		1.11020			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.12460		1.11430			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>1,710,324.80</b>	<b>1,532</b>	<b>1,684</b>
<b>Total QUANTO € / \$</b>												<b>1,710,324.80</b>	<b>1,532</b>	<b>1,684</b>
RAIN	On	13/06/2016	Foreign Exchange Future			27,139.51000		27,029.23000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			27,653.63000		27,535.87000			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			11.09860		11.04470			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.27070		11.21500			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.46330		11.40680			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			1,064.76530	1,118.628	34.45	0.9997	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			0.06530	0.028	34.45	0.0003	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,054.77080	1,108.629	34.17	0.9997	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			0.07080	0.029	34.17	0.0003	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,044.77670	1,098.629	33.89	0.9997	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			0.07670	0.029	33.89	0.0003	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,085.28490	1,139.548	17.32	0.8831	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			60.28490	58.848	17.32	0.1169	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,076.64690	1,130.842	17.32	0.8810	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			61.64690	60.142	17.32	0.1190	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,068.03330	1,122.160	17.31	0.8788	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			63.03330	61.460	17.31	0.1212	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			468.71620	496.297	17.12	0.4811	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			681.91620	652.997	17.12	0.5189	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			465.02130	492.429	17.13	0.4784	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			688.22130	659.129	17.13	0.5216	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			461.35290	488.587	17.14	0.4757	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			694.55290	665.287	17.14	0.5243	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			5.30730		5.28440			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.26780		5.24250			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.23080		5.20420			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 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			794.41790	817.300	32.71	1.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			0.01790	0.000	32.71	0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			784.41810	807.300	32.87	1.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			0.01810	0.000	32.87	0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			774.41840	797.300	33.02	1.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			0.01840	0.000	33.02	0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			510.45860	533.888	17.12	0.8869	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			27.95860	26.088	17.12	0.1131	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			501.66000	525.010	17.08	0.8827	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			29.16000	27.210	17.08	0.1173	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			492.90520	516.173	17.04	0.8784	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			30.40520	28.373	17.04	0.1216	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			277.65960	263.070	16.00	0.5025	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			220.26630	232.581	15.97	0.5105	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			266.06630	251.781	15.97	0.4895	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			216.03150	228.193	15.99	0.5040	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			271.83150	257.393	15.99	0.4960	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			211.85960	223.870	16.00	0.4975	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			1.33850		1.33730			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.28500		1.27610			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.22810		1.21750			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>10604396602.98</b>	<b>658,264</b>	<b>1,447,131</b>
<b>Total Options</b>												<b>2197194.67</b>	<b>14,930</b>	<b>2,715,368</b>
<b>Grand Total:</b>												<b>10,606,593,797.65</b>	<b>673,194</b>	<b>4,162,499</b>