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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/01/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/01/2016 Foreign Exchange Future			16.78380		16.72270			0.0000	0.00	0	0
\$ / R On 21/01/2016 Foreign Exchange Future			16.78380		16.72270			0.0000	0.00	0	0
\$ / R On 22/01/2016 Foreign Exchange Future			16.78680		16.72560			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			16.80200		16.74030			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			16.80740		16.74600			0.0000	0.00	0	212
\$ / R On 01/02/2016 Foreign Exchange Future			16.81550		16.84100			0.0000	0.00	0	0
\$ / R On 10/02/2016 Foreign Exchange Future			16.83980		16.78040			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			16.84520		16.78620			0.0000	0.00	0	506
\$ / R On 15/02/2016 Foreign Exchange Future			16.85330		16.79480			0.0000	36,487,394.50	2,165	4,330
\$ / R On 16/02/2016 Foreign Exchange Future			16.85600		16.79760			0.0000	0.00	0	993
\$ / R On 17/02/2016 Foreign Exchange Future			16.85870		16.80050			0.0000	0.00	0	300
\$ / R On 19/02/2016 Foreign Exchange Future			16.86410		16.80620			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			16.88270		16.82510			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			16.88630		16.82850			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			16.89690		16.83880			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			16.90390		16.84570			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			16.92150		16.86280			0.0000	0.00	0	301
\$ / R On 11/03/2016 Foreign Exchange Future			16.93570		16.87650			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			16.94620		16.88680			0.0000	476,628,821.20	28,126	963,621
\$ / R On 15/03/2016 Foreign Exchange Future			16.94980		16.89020			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			16.95330		16.89360			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	23/03/2016	Foreign Exchange Future			16.97770		16.91730			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			16.99710		16.93600			0.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Future			17.01970		16.95790			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future			17.02300		16.96100			0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future			17.02620		16.96410			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			17.05210		16.98910			0.0000	0.00	0	891
\$ / R	On	18/04/2016	Foreign Exchange Future			17.06180		16.99850			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			17.08800		17.02440			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			17.13420		17.07040			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			17.14410		17.08020			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			17.19020		17.12610			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			17.20340		17.13930			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			17.22320		17.15900			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			17.22980		17.16550			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			17.23310		17.16880			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			17.24630		17.18190			0.0000	1,063,682,798.80	61,676	73,521
\$ / R	On	24/06/2016	Foreign Exchange Future			17.28250		17.21800			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			17.29570		17.23110			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			17.38930		17.32430			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			17.39280		17.32780			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			17.44540		17.38040			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			17.49800		17.43290			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			17.53660		17.47140			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			17.54360		17.47840			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			17.54710		17.48190			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			17.56120		17.49590			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			17.56820		17.50290			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			17.58220		17.51690			0.0000	263,733.00	15	34,424
\$ / R	On	28/09/2016	Foreign Exchange Future			17.61380		17.54840			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			17.71380		17.64760			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			17.83920		17.76990			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			17.90000		17.82920			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			17.91900		17.84770			0.0000	0.00	0	10,872
\$ / R	On	13/03/2017	Foreign Exchange Future			18.14500		18.07250			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			18.34160		18.27270			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,577,062,747.50</b>	<b>91,982</b>	<b>1,092,172</b>
\$ / R	On	20/01/2016	Foreign Exchange Option	15.65	Call			1,075.85140	1,134.774	38.10	0.9937	0.00	0	5,000
\$ / R	On	20/01/2016	Foreign Exchange Option	15.65	Put			3.15140	0.974	38.10	0.0063	0.00	0	0
\$ / R	On	20/01/2016	Foreign Exchange Option	15.81	Call			919.19200	976.006	36.80	0.9864	0.00	0	5,000
\$ / R	On	20/01/2016	Foreign Exchange Option	15.81	Put			6.49200	2.206	36.80	0.0136	0.00	0	0
\$ / R	On	21/01/2016	Foreign Exchange Option	15.99	Call			749.23750	802.451	31.52	0.9564	0.00	0	10,000
\$ / R	On	21/01/2016	Foreign Exchange Option	15.99	Put			16.53750	8.651	31.52	0.0436	0.00	0	0
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Call			1,071.41970	1,129.732	30.85	0.9849	0.00	0	5,000
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Put			5.81970	2.932	30.85	0.0151	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			3,240.34900	3,302.026	37.98	0.9999	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			0.04900	0.026	37.98	0.0001	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			2,261.14200	2,322.478	32.96	0.9981	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			0.84200	0.478	32.96	0.0019	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			1,585.38650	1,645.106	29.13	0.9884	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			5.08650	3.106	29.13	0.0116	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			3,770.30070	3,832.000	34.43	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			0.00070	0.000	34.43	0.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			3,630.30290	3,692.001	35.54	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			0.00290	0.001	35.54	0.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			1,426.58850	1,485.929	27.40	0.9849	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			6.28850	3.929	27.40	0.0151	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			4,940.30000	5,002.000	25.18	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	25.18	0.0000	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			2,486.66730	2,547.799	32.14	0.9985	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			0.66730	0.399	32.14	0.0015	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call			2,247.29460	2,308.193	31.09	0.9971	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put			1.29460	0.793	31.09	0.0029	0.00	0	2,000
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			3,006.15280	3,067.488	34.42	0.9997	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			0.15280	0.088	34.42	0.0003	0.00	0	100
\$ / R	On	01/02/2016	Foreign Exchange Option	16.84	Call			0.00000	274.933	21.83	0.4949	687,332.75	2,500	2,500
\$ / R	On	01/02/2016	Foreign Exchange Option	16.84	Put			0.00000	299.433	21.83	0.5051	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Call			857.56310	900.695	20.31	0.8454	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Put			87.16310	70.895	20.31	0.1546	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Call			450.60700	475.323	21.47	0.5889	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Put			324.40700	290.123	21.47	0.4111	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Call			435.44770	459.384	21.52	0.5763	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Put			339.24770	304.184	21.52	0.4237	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			5,186.21150	5,245.208	35.26	1.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.01150	0.008	35.26	0.0000	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			1,409.35210	1,463.270	20.77	0.9532	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			23.15210	18.070	20.77	0.0468	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Call			410.31470	432.761	21.26	0.5412	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Put			395.51470	359.461	21.26	0.4588	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Call			503.59670	530.558	21.02	0.6094	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Put			315.99670	284.558	21.02	0.3906	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Call			496.61050	523.202	21.12	0.5971	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Put			336.11050	304.502	21.12	0.4029	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			1,904.23940	1,961.458	20.42	0.9807	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			8.03940	7.358	20.42	0.0193	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			2,878.62340	2,935.825	24.95	0.9957	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			2.42340	1.725	24.95	0.0043	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			2,509.92580	2,567.033	23.24	0.9925	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			3.72580	2.933	23.24	0.0075	0.00	0	100
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			1,251.84880	1,300.839	19.75	0.8909	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			66.74880	58.139	19.75	0.1091	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			5,025.15470	5,082.733	29.87	0.9999	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.05470	0.033	29.87	0.0001	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			3,327.67390	3,384.563	26.60	0.9960	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			2.57390	1.863	26.60	0.0040	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			1,998.10610	2,054.201	20.92	0.9740	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			13.00610	11.501	20.92	0.0260	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			2,189.47840	2,245.781	21.73	0.9791	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			10.97840	9.481	21.73	0.0209	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			2,923.87110	2,980.893	24.31	0.9916	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			5.07110	3.993	24.31	0.0084	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			2,250.41810	2,306.921	21.63	0.9787	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			11.61810	10.021	21.63	0.0213	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			2,248.94870	2,305.395	21.57	0.9764	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			13.24870	11.495	21.57	0.0236	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			2,239.11760	2,295.555	21.53	0.9761	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			13.41760	11.655	21.53	0.0239	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			2,258.78200	2,315.238	21.61	0.9767	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			13.08200	11.338	21.61	0.0233	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			2,229.78490	2,286.469	21.16	0.9712	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			16.98490	14.969	21.16	0.0288	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			4,347.32850	4,406.285	26.46	0.9988	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.82850	0.585	26.46	0.0012	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			43.07560	46.403	28.11	0.0602	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			3,386.27560	3,330.203	28.11	0.9398	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			4.98660	12.311	30.92	0.0173	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			5,168.18660	5,116.111	30.92	0.9827	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			453.89860	477.089	22.01	0.4539	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			747.09860	710.889	22.01	0.5461	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			380.47960	400.560	22.52	0.3967	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			903.67960	864.360	22.52	0.6033	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	30.92	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			133,113.20000	133,053.800	30.92	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			731.09320	764.808	20.79	0.6298	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			394.29320	368.608	20.79	0.3702	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			629.55190	659.995	21.14	0.5722	0.00	0	35,201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			492.75190	463.795	21.14	0.4278	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			1.20130	3.789	30.92	0.0060	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			6,264.40130	6,207.589	30.92	0.9940	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			850.89110	888.136	20.42	0.6898	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			304.09110	281.937	20.42	0.3102	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			786.43500	821.825	20.61	0.6585	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			349.63500	325.625	20.61	0.3415	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			200.21290	211.720	24.35	0.2346	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			1,553.41290	1,505.520	24.35	0.7654	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			971.09190	1,011.541	20.09	0.7425	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			234.29190	215.342	20.09	0.2575	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			938.37490	977.983	20.18	0.7289	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			251.57490	231.783	20.18	0.2711	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			583.23410	612.094	21.32	0.5438	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			546.43410	515.894	21.32	0.4562	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,081.97950	1,126.091	19.91	0.7834	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			185.17950	169.891	19.91	0.2166	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,074.71910	1,118.662	19.92	0.7809	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			187.91910	172.462	19.92	0.2191	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			758.37710	792.929	20.70	0.6442	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			371.57710	346.729	20.70	0.3558	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			1,248.53060	1,296.123	19.74	0.8338	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			131.73060	119.923	19.74	0.1662	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			1,186.49320	1,232.867	19.80	0.8162	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			149.69320	136.667	19.80	0.1838	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			893.86950	932.299	20.30	0.7095	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			277.06950	256.100	20.30	0.2905	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			1,393.87210	1,443.984	19.59	0.8698	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			97.07210	87.784	19.59	0.1302	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			1,385.59900	1,435.579	19.60	0.8679	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			98.79900	89.379	19.60	0.1321	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			997.82210	1,038.939	20.02	0.7532	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			221.02210	202.739	20.02	0.2468	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			1,427.19040	1,477.816	19.56	0.8771	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			90.39040	81.616	19.56	0.1229	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			1,418.82690	1,469.327	19.57	0.8753	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			92.02690	83.127	19.57	0.1247	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			1,148.56250	1,194.147	19.84	0.8048	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			161.76250	147.947	19.84	0.1952	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			1,669.60080	1,723.351	19.34	0.9212	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			52.80080	47.151	19.34	0.0788	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call			1,511.98830	1,563.827	19.48	0.8943	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put			75.18830	67.627	19.48	0.1057	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			1,264.29420	1,312.181	19.72	0.8380	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			127.49420	115.981	19.72	0.1620	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			1,770.19820	1,826.325	19.58	0.9320	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			43.39820	40.125	19.58	0.0680	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			1,732.45040	1,788.513	19.47	0.9285	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			45.65040	42.313	19.47	0.0715	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			1,410.48690	1,460.858	19.58	0.8735	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			93.68690	84.658	19.58	0.1265	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,912.71570	1,969.061	20.02	0.9437	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			35.91570	32.861	20.02	0.0563	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			1,893.63360	1,949.949	19.96	0.9422	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			36.83360	33.749	19.96	0.0578	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			1,443.97960	1,494.858	19.54	0.8807	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			87.17960	78.658	19.54	0.1193	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			2,018.06310	2,074.568	20.34	0.9510	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		31.26310	28.368	20.34	0.0490	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call		1,931.82070	1,988.195	20.08	0.9451	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put		35.02070	31.995	20.08	0.0549	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call		1,687.47510	1,741.416	19.32	0.9239	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put		50.67510	45.216	19.32	0.0761	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call		2,211.09700	2,267.890	20.92	0.9621	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put		24.29700	21.690	20.92	0.0379	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call		2,162.67710	2,219.399	20.78	0.9596	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		25.87710	23.199	20.78	0.0404	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call		1,884.10090	1,940.402	19.93	0.9415	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put		37.30090	34.202	19.93	0.0585	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call		2,434.98720	2,492.103	21.59	0.9719	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put		18.18720	15.903	21.59	0.0281	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call		2,405.68720	2,462.762	21.51	0.9708	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put		18.88720	16.562	21.51	0.0292	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call		1,922.26580	1,978.625	20.05	0.9444	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put		35.46580	32.425	20.05	0.0556	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		2,689.91280	2,747.375	22.35	0.9801	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		13.11280	11.175	22.35	0.0199	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call		2,640.76410	2,698.161	22.20	0.9787	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put		13.96410	11.961	22.20	0.0213	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call		2,114.36040	2,171.010	20.63	0.9569	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put		27.56040	24.810	20.63	0.0431	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		2,896.86900	2,954.590	22.96	0.9849	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		10.06900	8.390	22.96	0.0151	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call		2,798.21840	2,855.818	22.67	0.9828	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put		11.41840	9.618	22.67	0.0172	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call		2,317.95330	2,374.902	21.24	0.9672	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put		21.15330	18.702	21.24	0.0328	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		3,134.24440	3,192.235	23.66	0.9891	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		7.44440	6.035	23.66	0.0109	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		2,956.13700	3,013.928	23.14	0.9861	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		9.33700	7.728	23.14	0.0139	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		2,591.67030	2,649.003	22.06	0.9773	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		14.87030	12.803	22.06	0.0227	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		3,342.51410	3,400.715	24.27	0.9918	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		5.71410	4.515	24.27	0.0082	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		3,263.12030	3,321.244	24.04	0.9909	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		6.32030	5.044	24.04	0.0091	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call		2,699.74900	2,757.224	22.38	0.9803	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		12.94900	11.024	22.38	0.0197	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		3,690.04190	3,748.655	24.95	0.9954	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		3.24190	2.455	24.95	0.0046	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		3,630.39050	3,688.930	24.84	0.9949	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		3.59050	2.730	24.84	0.0051	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call		2,946.25510	3,004.034	23.11	0.9859	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			9.45510	7.834	23.11	0.0141	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			4,088.41230	4,147.388	25.73	0.9977	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			1.61230	1.188	25.73	0.0023	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			3,938.90270	3,997.765	25.44	0.9970	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			2.10270	1.565	25.44	0.0030	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			3,144.15130	3,202.152	23.69	0.9892	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			7.35130	5.952	23.69	0.0108	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			4,627.39710	4,686.623	26.77	0.9992	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			0.59710	0.423	26.77	0.0008	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			4,337.82550	4,396.942	26.21	0.9985	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			1.02550	0.742	26.21	0.0015	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			3,392.16480	3,450.345	24.37	0.9924	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			5.36480	4.145	24.37	0.0076	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			4,837.19910	4,896.478	27.18	0.9994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.39910	0.278	27.18	0.0006	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			4,827.20690	4,886.484	27.16	0.9994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.40690	0.284	27.16	0.0006	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			3,789.53030	3,848.254	25.15	0.9961	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			2.73030	2.054	25.15	0.0039	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			4,937.12840	4,996.427	27.37	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.32840	0.227	27.37	0.0005	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			4,887.16210	4,946.452	27.28	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.36210	0.251	27.28	0.0005	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			4,148.24800	4,207.262	25.84	0.9979	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			1.44800	1.062	25.84	0.0021	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			5,087.03290	5,146.359	27.57	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.23290	0.159	27.57	0.0003	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			5,057.05430	5,116.374	27.57	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.25430	0.174	27.57	0.0004	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			4,777.24820	4,836.514	27.06	0.9994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.44820	0.314	27.06	0.0006	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			5,286.92740	5,346.285	27.57	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.12740	0.085	27.57	0.0002	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			4,977.10350	5,036.409	27.45	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.30350	0.209	27.45	0.0004	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			4,847.19150	4,906.473	27.20	0.9994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.39150	0.273	27.20	0.0006	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			5,836.82040	5,896.213	27.57	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.02040	0.013	27.57	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			5,336.90900	5,396.272	27.57	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.10900	0.072	27.57	0.0002	0.00	0	42,370
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			1,239.19080	1,286.674	19.79	0.8278	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			138.99080	126.874	19.79	0.1722	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			3,558.12430	3,616.812	24.61	0.9937	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			4.52430	3.512	24.61	0.0063	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			2,287.65370	2,344.760	21.13	0.9634	0.00	0	17,991

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			24.05370	21.460	21.13	0.0366	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			3,256.17930	3,315.090	23.37	0.9877	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			8.87930	7.390	23.37	0.0123	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,990.36060	2,047.601	19.97	0.9377	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			43.06060	39.902	19.97	0.0623	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			1,754.59010	1,811.666	19.20	0.9071	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			68.59010	64.566	19.20	0.0929	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			1,184.97350	1,231.968	19.65	0.7793	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			208.97350	194.868	19.65	0.2207	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			5,136.72120	5,197.648	27.16	0.9991	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.72120	0.549	27.16	0.0009	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			3,443.73130	3,503.466	23.12	0.9896	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			7.73130	6.366	23.12	0.0104	0.00	0	150
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			735.95920	770.876	20.84	0.5750	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			568.05920	541.176	20.84	0.4250	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			1,286.22590	1,335.463	19.50	0.7941	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			198.32590	185.763	19.50	0.2059	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			1,170.44970	1,217.699	19.67	0.7567	0.00	0	5,000
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			249.44970	234.699	19.67	0.2433	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			1,052.14210	1,095.822	19.90	0.7124	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			318.04210	299.622	19.90	0.2876	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			1,322.63400	1,373.224	19.50	0.7838	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			223.53400	211.124	19.50	0.2162	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			3,046.91010	3,107.953	20.71	0.9764	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			18.41010	16.153	20.71	0.0236	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			1,698.33510	1,753.855	18.96	0.8677	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			119.83510	112.055	18.96	0.1323	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			0.00000	707.042	21.21	0.5149	3,535,211.00	5,000	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			0.00000	735.242	21.21	0.4851	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			3,535.49500	3,597.684	21.15	0.9859	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			11.09500	9.684	21.15	0.0141	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			1,546.55720	1,599.839	19.17	0.8223	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			182.15720	171.839	19.17	0.1777	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			1,113.45610	1,157.367	19.79	0.6969	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			379.05610	359.367	19.79	0.3031	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			5,227.07800	5,290.288	26.62	0.9969	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			2.67800	2.288	26.62	0.0031	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			2,825.78130	2,886.028	19.41	0.9592	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			35.38130	31.828	19.41	0.0408	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			1,727.90660	1,782.525	18.93	0.8409	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			167.50660	158.325	18.93	0.1591	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			1,398.62640	1,448.630	19.41	0.7572	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			298.42640	284.530	19.41	0.2428	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			1,045.82780	1,086.623	20.30	0.6177	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			619.72780	596.423	20.30	0.3823	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			5,329.48370	5,393.066	24.12	0.9964	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	27/05/2016	Foreign Exchange Option	11.80	Put			3.38370	2.866	24.12	0.0036	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			3,639.98610	3,702.457	19.51	0.9836	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			13.88610	12.257	19.51	0.0164	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			1,367.35530	1,415.990	19.50	0.7274	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			371.25530	355.790	19.50	0.2726	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			2,405.27340	2,462.957	18.70	0.9151	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			85.97340	79.557	18.70	0.0849	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			4,965.14410	5,028.775	23.16	0.9934	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			6.14410	5.575	23.16	0.0066	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			1,895.95980	1,951.924	18.78	0.8395	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			186.95980	178.724	18.78	0.1605	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			2,633.47240	2,691.778	18.50	0.9323	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			67.97240	61.978	18.50	0.0677	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			1,659.84620	1,712.141	19.08	0.7876	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			274.34620	262.341	19.08	0.2124	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			3,891.80730	3,954.654	19.64	0.9852	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			13.00730	11.554	19.64	0.0148	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			3,881.89260	3,944.728	19.60	0.9851	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			13.09260	11.628	19.60	0.0149	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			3,871.97900	3,934.802	19.57	0.9850	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			13.17900	11.702	19.57	0.0150	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			3,667.08050	3,729.746	18.66	0.9825	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			15.18050	13.446	18.66	0.0175	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			3,994.26260	4,057.328	19.72	0.9861	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			12.36260	11.028	19.72	0.0139	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			3,904.97060	3,967.937	19.43	0.9852	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			13.07060	11.637	19.43	0.0148	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			2,427.81690	2,485.006	18.41	0.9096	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			95.91690	88.706	18.41	0.0904	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			3,885.13380	3,948.077	19.37	0.9850	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			13.23380	11.777	19.37	0.0150	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			3,696.79760	3,759.504	18.76	0.9829	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			14.89760	13.204	18.76	0.0171	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			1,530.45940	1,580.958	19.26	0.7501	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			348.55940	334.658	19.26	0.2499	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			2,972.58990	3,032.045	18.06	0.9575	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			40.68990	35.745	18.06	0.0425	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			2,741.20370	2,799.680	18.21	0.9405	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			59.30370	53.380	18.21	0.0595	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			1,382.53420	1,430.798	19.49	0.7099	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			430.63420	414.498	19.49	0.2901	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			2,358.20160	2,415.122	18.46	0.9014	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			106.30160	98.822	18.46	0.0986	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			2,297.96770	2,354.666	18.50	0.8938	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			116.06770	108.366	18.50	0.1062	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			1,158.78170	1,201.362	20.03	0.6368	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	16.63	Put			606.88170	585.062	20.03	0.3632	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			1,497.39370	1,547.413	19.31	0.7415	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			365.49370	351.113	19.31	0.2585	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			1,464.82930	1,514.367	19.36	0.7328	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			382.92930	368.067	19.36	0.2672	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			958.29870	996.019	20.73	0.5590	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			836.39870	809.719	20.73	0.4410	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			1,210.74950	1,254.476	19.86	0.6552	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			558.84950	538.176	19.86	0.3448	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			1,200.18800	1,243.685	19.90	0.6515	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			568.28800	547.385	19.90	0.3485	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			587.03570	612.937	22.51	0.3845	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			1,575.13570	1,536.637	22.51	0.6155	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			1,070.41710	1,110.942	20.32	0.6038	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			698.51710	674.642	20.32	0.3962	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			1,015.10120	1,054.269	20.52	0.5821	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			763.20120	737.969	20.52	0.4179	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			4,192.82980	4,256.091	20.36	0.9878	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			10.92980	9.791	20.36	0.0122	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			693.06010	722.875	21.90	0.4389	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,301.16010	1,266.575	21.90	0.5611	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			612.87320	639.817	22.35	0.3982	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			1,500.97320	1,463.517	22.35	0.6018	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			5,028.43530	5,092.257	23.06	0.9931	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			6.53530	5.957	23.06	0.0069	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			4,282.24240	4,345.583	20.65	0.9886	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			10.34240	9.283	20.65	0.0114	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			3,895.05190	3,958.007	19.40	0.9851	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			13.15190	11.707	19.40	0.0149	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			627.72500	605.399	20.01	0.3618	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			2,200.06570	2,254.636	18.47	0.8716	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			152.06570	142.136	18.47	0.1284	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			1,205.72500	1,247.899	20.01	0.6382	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			1,232.52430	1,275.696	19.93	0.6430	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			621.42430	599.997	19.93	0.3570	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			1,034.78220	1,073.514	20.62	0.5703	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			843.68220	817.814	20.62	0.4297	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			5,435.61960	5,499.760	22.77	0.9953	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			4.51960	4.060	22.77	0.0047	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			3,746.93990	3,809.786	18.22	0.9822	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			15.83990	14.086	18.22	0.0178	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			750.35080	780.126	22.21	0.4204	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			1,616.05080	1,580.826	22.21	0.5796	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			1,367.29760	1,411.491	19.77	0.6543	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			642.99760	622.191	19.77	0.3457	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			3,845.55390	3,908.857	17.45	0.9808	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	27/07/2016	Foreign Exchange Option	13.50	Put			17.75390	16.057	17.45	0.0192	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			1,123.71640	1,163.301	20.63	0.5701	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			925.91640	900.501	20.63	0.4299	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			996.27190	1,033.147	21.13	0.5219	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,118.47190	1,090.347	21.13	0.4781	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			5,533.84240	5,598.040	21.87	0.9943	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			6.04240	5.240	21.87	0.0057	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			2,126.74650	2,179.486	18.47	0.8191	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			266.34650	254.086	18.47	0.1809	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			4,695.12380	4,758.627	19.85	0.9862	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			14.72380	13.227	19.85	0.0138	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			1,030.29720	1,067.155	21.36	0.5056	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,297.39720	1,269.155	21.36	0.4944	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			951.92620	986.843	21.67	0.4760	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			1,449.02620	1,418.843	21.67	0.5240	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			5,640.62890	5,704.665	21.20	0.9933	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			7.72890	6.665	21.20	0.0067	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			3,952.93000	4,018.094	17.14	0.9779	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			20.03000	20.094	17.14	0.0221	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			1,058.76080	1,096.084	21.33	0.5069	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,327.36080	1,299.484	21.33	0.4931	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			1,037.68550	1,074.519	21.41	0.4992	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,366.28550	1,337.919	21.41	0.5008	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			3,991.93990	4,057.640	16.97	0.9773	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			20.53990	21.041	16.97	0.0227	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			3,792.96130	3,859.147	16.34	0.9750	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			21.56130	22.547	16.34	0.0250	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			1,234.53160	1,275.121	20.67	0.5664	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,056.13160	1,031.521	20.67	0.4336	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			3,720.74320	3,790.113	16.42	0.9715	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			22.34320	26.513	16.42	0.0285	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			4,003.00470	4,070.788	17.23	0.9753	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			21.10470	23.688	17.23	0.0247	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			1,050.44010	1,087.340	21.41	0.5010	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,368.54010	1,340.240	21.41	0.4990	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			2,684.94420	2,750.903	17.26	0.8892	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			139.04420	139.703	17.26	0.1108	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			796.04730	826.153	22.62	0.3995	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,010.14730	1,974.953	22.62	0.6005	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			4,213.59050	4,281.964	17.87	0.9764	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			20.69050	23.764	17.87	0.0236	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			4,233.49270	4,301.730	17.92	0.9767	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			20.59270	23.530	17.92	0.0233	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			4,223.54150	4,291.847	17.90	0.9765	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			20.64150	23.647	17.90	0.0235	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			3,085.86430	3,155.316	16.42	0.9332	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	14.50	Put		68.96430	73.116	16.42	0.0668	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		1,741.43580	1,791.226	19.34	0.7033	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		584.53580	569.026	19.34	0.2967	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		1,200.81760	1,239.588	20.92	0.5450	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		1,183.91760	1,157.388	20.92	0.4550	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		1,125.12120	1,163.495	21.21	0.5193	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		1,308.22120	1,281.295	21.21	0.4807	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		4,227.86270	4,296.175	17.79	0.9763	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		20.96270	23.974	17.79	0.0237	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		4,237.81210	4,306.056	17.82	0.9764	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		20.91210	23.856	17.82	0.0236	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		634.44060	660.275	23.70	0.3266	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		2,667.54060	2,628.075	23.70	0.6734	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		1,473.82940	1,518.266	19.93	0.6325	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		816.92940	796.066	19.93	0.3675	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		4,297.51280	4,365.360	17.98	0.9772	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		20.61280	23.160	17.98	0.0228	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		4,247.76160	4,315.939	17.84	0.9766	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		20.86160	23.739	17.84	0.0234	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		978.12790	1,012.566	21.92	0.4591	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		1,679.72790	1,648.766	21.92	0.5409	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		930.98990	964.246	22.13	0.4415	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		1,792.58990	1,760.446	22.13	0.5585	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		5,756.64870	5,821.017	20.26	0.9930	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		8.24870	7.217	20.26	0.0070	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		4,074.54100	4,141.054	17.17	0.9731	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		26.14100	27.254	17.17	0.0269	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		913.67500	946.013	22.56	0.4151	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		2,116.07500	2,082.213	22.56	0.5849	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		5,856.17770	5,920.695	19.35	0.9933	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		8.57770	6.895	19.35	0.0067	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		4,177.79890	4,244.231	16.90	0.9715	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		30.19890	30.431	16.90	0.0285	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		934.26460	967.158	22.46	0.4228	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		2,056.66460	2,023.358	22.46	0.5772	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		895.83510	928.168	23.07	0.3881	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		2,525.93510	2,488.968	23.07	0.6119	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		5,978.08040	6,046.044	18.56	0.9935	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		8.18040	6.844	18.56	0.0065	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		4,304.70290	4,373.158	16.64	0.9699	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		34.80290	33.958	16.64	0.0301	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		5,192.28740	5,259.339	17.82	0.9833	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		23.08740	19.339	17.82	0.0167	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		5,212.00030	5,279.065	17.85	0.9835	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		22.80030	19.065	17.85	0.0165	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		5,202.14340	5,269.201	17.83	0.9834	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			22.94340	19.201	17.83	0.0166	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			3,090.95240	3,158.185	16.26	0.8955	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			153.25240	149.185	16.26	0.1045	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,875.17530	2,938.227	16.98	0.8625	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			227.47530	219.227	16.98	0.1375	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			4,561.56180	4,634.567	16.20	0.9768	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			23.82940	25.469	16.22	0.0231	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			702.44400	729.738	24.65	0.3042	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,654.74400	3,610.738	24.65	0.6958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			6,058.92340	6,127.727	18.69	0.9922	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			11.22340	8.727	18.69	0.0078	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			2,790.56230	2,752.234	23.38	0.6261	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			875.90760	908.522	23.45	0.3694	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			2,838.20760	2,799.522	23.45	0.6306	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			4,581.49700	4,654.370	16.25	0.9770	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			23.79700	25.371	16.25	0.0230	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			4,571.52940	4,644.469	16.22	0.9769	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			2,327.79500	2,293.079	22.65	0.5781	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			1,000.87420	1,036.824	22.77	0.4134	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			2,403.17420	2,367.824	22.77	0.5866	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			673.46420	699.805	24.89	0.2929	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			3,825.76420	3,780.805	24.89	0.7071	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			888.26230	921.234	23.38	0.3739	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,135.60440	2,102.581	22.33	0.5554	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			1,069.19770	1,106.881	22.44	0.4366	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,201.49770	2,167.881	22.44	0.5634	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			783.32050	813.165	24.04	0.3352	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			3,235.62050	3,194.165	24.04	0.6648	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			1,025.49500	1,062.079	22.65	0.4219	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			651.53520	636.357	19.10	0.2827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			2,058.10280	2,113.781	19.17	0.7090	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			680.40280	664.781	19.17	0.2910	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			898.74070	932.012	23.32	0.3776	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			2,751.04070	2,713.012	23.32	0.6224	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			1,093.30440	1,131.581	22.33	0.4446	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			289.11250	277.358	17.48	0.1617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			2,481.00270	2,536.816	18.47	0.7878	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			433.30270	417.816	18.47	0.2122	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			1,063.93410	1,101.487	22.46	0.4349	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,216.23410	2,182.487	22.46	0.5651	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,099.23520	2,155.357	19.10	0.7173	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			169.54050	164.571	16.43	0.1122	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			3,022.08620	3,088.143	16.48	0.8856	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			174.38620	169.143	16.48	0.1144	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			1,221.55890	1,262.973	21.79	0.4860	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			1,823.85890	1,793.973	21.79	0.5140	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	15.40	Call			2,736.81250	2,796.358	17.48	0.8383	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			23.86180	25.567	16.20	0.0232	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			4,372.17160	4,446.510	15.73	0.9745	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			24.47160	27.509	15.73	0.0255	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			2,220.66210	2,278.026	18.92	0.7410	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			572.96210	559.026	18.92	0.2590	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			3,037.24050	3,103.571	16.43	0.8878	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			3,025.75050	3,086.721	17.09	0.8415	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			313.25050	301.721	17.09	0.1585	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			3,039.62830	3,100.800	17.05	0.8436	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			307.12830	295.800	17.05	0.1564	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			3,032.68050	3,093.752	17.07	0.8425	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			310.18050	298.752	17.07	0.1575	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			3,174.66530	3,236.997	17.41	0.8183	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			421.96530	415.397	17.41	0.1817	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			3,168.21920	3,230.435	17.43	0.8173	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			425.51920	418.835	17.43	0.1827	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			3,181.13380	3,243.570	17.39	0.8193	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			418.43380	411.970	17.39	0.1807	0.00	0	0
<b>Total \$ / R Option</b>												<b>4,222,543.75</b>	<b>7,500</b>	<b>1,692,822</b>
<b>Total \$ / R</b>												<b>1,581,285,291.25</b>	<b>99,482</b>	<b>2,784,994</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			16.94620		16.88680			0.0000	0.00	0	1,049
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			17.24630		17.18190			0.0000	172,463.00	10	116
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			17.58220		17.51690			0.0000	0.00	0	90
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			17.91900		17.84770			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>172,463.00</b>	<b>10</b>	<b>1,255</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			449,756.25230	455,674.538	26.52	0.9989	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			76.25230	54.538	26.52	0.0011	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			448,757.69150	454,675.608	26.50	0.9989	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			77.69150	55.608	26.50	0.0011	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			447,759.15300	453,676.696	26.48	0.9989	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			79.15300	56.696	26.48	0.0011	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			375,624.93420	381,903.426	18.95	0.9836	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			1,434.93420	1,273.426	18.95	0.0164	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			374,633.92570	380,911.152	18.92	0.9834	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			1,443.92570	1,281.152	18.92	0.0166	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			373,642.97820	379,918.884	18.89	0.9833	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			1,452.97820	1,288.884	18.89	0.0167	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			14,952.06090	14,961.877	17.29	0.1157	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			266,851.61470	273,378.105	17.31	0.8832	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			15,161.61470	15,158.105	17.31	0.1168	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			266,062.77940	272,576.323	17.33	0.8820	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			15,372.77940	15,356.323	17.33	0.1180	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		267,642.06090	274,181.877	17.29	0.8843		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		303,346.71010	309,758.207	16.51	0.8861		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		17,576.71010	16,858.207	16.51	0.1139		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		302,570.59440	308,974.472	16.53	0.8850		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		17,800.59440	17,074.472	16.53	0.1150		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		301,795.94050	308,192.509	16.55	0.8839		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		18,025.94050	17,292.509	16.55	0.1161		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>172,463.00</b>	<b>10</b>	<b>1,255</b>
£ / R	On 26/02/2016	Foreign Exchange Future			24.11250	24.16120			0.0000		0.00	0	163
£ / R	On 29/02/2016	Foreign Exchange Future			24.12770	24.17610			0.0000		0.00	0	56
£ / R	On 07/03/2016	Foreign Exchange Future			24.16290	24.21060			0.0000		0.00	0	50
£ / R	On 14/03/2016	Foreign Exchange Future			24.19830	24.24520			0.0000	4,791,263.40	198	198	32,201
£ / R	On 15/04/2016	Foreign Exchange Future			25.04350	25.08680			0.0000	0.00	0	0	55
£ / R	On 13/06/2016	Foreign Exchange Future			24.63470	24.67690			0.0000	0.00	0	0	2,145
£ / R	On 08/09/2016	Foreign Exchange Future			25.07270	25.11590			0.0000	0.00	0	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			25.12980	25.17320			0.0000	0.00	0	0	375
£ / R	On 19/12/2016	Foreign Exchange Future			25.63020	25.67050			0.0000	0.00	0	0	0
<b>Total £ / R Future</b>											<b>4,791,263.40</b>	<b>198</b>	<b>35,045</b>
£ / R	On 26/02/2016	Foreign Exchange Option	22.09	Call		2,168.46000	2,115.312	22.22	0.8930		0.00	0	0
£ / R	On 26/02/2016	Foreign Exchange Option	22.09	Put		97.26000	92.812	22.22	0.1070		0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option	22.03	Put		98.44490	92.835	22.00	0.1045		0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option	22.03	Call		2,244.54490	2,190.535	22.00	0.8955		0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option	22.12	Call		2,228.07090	2,174.160	22.13	0.8708		0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option	22.12	Put		137.47090	131.260	22.13	0.1292		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.19	Call		5,070.93770	5,023.158	28.05	0.9848		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.19	Put		15.73770	14.858	28.05	0.0152		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.20	Call		5,061.03950	5,013.282	28.03	0.9847		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.20	Put		15.83950	14.982	28.03	0.0153		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.21	Call		5,051.14170	5,003.407	28.01	0.9846		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.21	Put		15.94170	15.107	28.01	0.0154		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	22.05	Call		2,347.18910	2,292.590	22.10	0.8681		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	22.05	Put		151.98910	144.290	22.10	0.1319		0.00	0	6,000
£ / R	On 14/03/2016	Foreign Exchange Option	23.15	Call		1,513.10570	1,464.266	22.66	0.7066		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	23.15	Put		417.90570	415.966	22.66	0.2934		0.00	0	4,000
£ / R	On 14/03/2016	Foreign Exchange Option	23.95	Call		1,046.75860	1,006.221	23.31	0.5630		0.00	0	11,400
£ / R	On 14/03/2016	Foreign Exchange Option	23.95	Put		751.55860	757.921	23.31	0.4370		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	25.30	Call		527.01120	502.604	24.68	0.3401		0.00	0	7,800
£ / R	On 14/03/2016	Foreign Exchange Option	25.30	Put		1,581.81120	1,604.304	24.68	0.6599		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	20.75	Call		3,547.89740	3,497.415	24.44	0.9509		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	20.75	Put		52.69740	49.115	24.44	0.0491		0.00	0	21,300
£ / R	On 15/04/2016	Foreign Exchange Option	24.20	Call		1,623.87130	1,574.800	22.86	0.6411		0.00	0	0
£ / R	On 15/04/2016	Foreign Exchange Option	24.20	Put		737.07130	731.300	22.86	0.3589		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	26.50	Call			813.80160	794.778	24.02	0.3436	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			2,636.90160	2,660.078	24.02	0.6564	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			4,287.11430	4,243.219	20.71	0.9284	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			110.21430	108.519	20.71	0.0716	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			4,278.10670	4,234.166	20.71	0.9279	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			111.20670	109.466	20.71	0.0721	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			1,586.71370	1,545.673	22.16	0.5665	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,209.81370	1,210.973	22.16	0.4335	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			4,296.12660	4,252.277	20.70	0.9289	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			109.22660	107.577	20.70	0.0711	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			512.08130	497.118	19.88	0.2049	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			1,457.87190	1,435.151	22.13	0.4666	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,191.97190	2,212.451	22.13	0.5334	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			279.65330	262.819	19.59	0.1255	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			3,372.70840	3,314.463	19.88	0.7967	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			506.80840	491.763	19.88	0.2033	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			3,365.34310	3,307.133	19.88	0.7959	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			509.44310	494.433	19.88	0.2041	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			3,357.98130	3,299.818	19.88	0.7951	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			4,195.55330	4,135.519	19.59	0.8745	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2,906.84460	2,852.687	20.00	0.7323	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			743.64460	732.887	20.00	0.2677	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2,919.90560	2,865.627	19.99	0.7341	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			736.70560	725.827	19.99	0.2659	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2,913.37000	2,859.152	19.99	0.7332	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			740.17000	729.352	19.99	0.2668	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			3,690.31210	3,632.242	19.03	0.7788	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			669.81210	652.042	19.03	0.2212	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			3,704.80880	3,646.720	19.03	0.7803	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			664.30880	646.520	19.03	0.2197	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			3,697.55650	3,639.477	19.03	0.7795	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			667.05650	649.277	19.03	0.2205	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>78,928</b>
<b>Total £ / R</b>												<b>4,791,263.40</b>	<b>198</b>	<b>113,973</b>
¥ / R	On	14/03/2016	Foreign Exchange Future			0.14456		0.14453			0.0000	0.00	0	6,998
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14749		0.14743			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.15085		0.15081			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,586</b>
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			2,458.81320	2,461.386	21.63	0.9875	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			5.81320	5.486	21.63	0.0125	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			4,453.04740	4,455.934	25.57	0.9999	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.04740	0.034	25.57	0.0001	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			3,454.50230	3,457.121	25.57	0.9973	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	0.11	Put			1.50230	1.221	25.57	0.0027	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,852.89900	1,858.022	18.09	0.8764	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			109.49900	109.022	18.09	0.1236	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,752.39970	3,757.867	21.21	0.9877	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			8.99970	8.867	21.21	0.0123	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,758.37930	2,763.818	16.90	0.9760	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			14.97930	14.818	16.90	0.0240	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			4,096.99570	4,101.308	19.05	0.9822	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			16.09570	16.008	19.05	0.0178	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			3,138.36030	3,142.859	18.44	0.9441	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			57.46030	57.559	18.44	0.0559	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			2,264.02190	2,269.511	18.55	0.8543	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			183.12190	184.211	18.55	0.1457	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>11,586</b>
€ / R	On	25/01/2016	Foreign Exchange Future			18.30470		18.33640			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			18.31880		18.35060			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			18.38840		18.42410			0.0000	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Future			18.41290		18.44860			0.0000	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Future			18.41770		18.45330			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			18.46070		18.49610			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			18.49090		18.52600			0.0000	3,346,852.90	181	67,834
€ / R	On	22/03/2016	Foreign Exchange Future			18.48310		18.51890			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			18.49980		18.53510			0.0000	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Future			18.52380		18.55860			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			18.55220		18.58640			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			18.58840		18.62190			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			18.61430		18.64720			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			18.87220		18.90400			0.0000	943,610,000.00	50,000	35,244
€ / R	On	19/09/2016	Foreign Exchange Future			19.30520		19.33810			0.0000	0.00	0	6,280
€ / R	On	19/12/2016	Foreign Exchange Future			19.74520		19.77380			0.0000	0.00	0	5,846
<b>Total € / R Future</b>												<b>946,956,852.90</b>	<b>50,181</b>	<b>115,735</b>
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			3,726.41940	3,694.714	42.45	0.9999	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			0.01940	0.014	42.45	0.0001	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			3,716.42090	3,684.715	42.52	0.9999	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			0.02090	0.015	42.52	0.0001	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			3,706.42240	3,674.717	42.60	0.9999	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			0.02240	0.016	42.60	0.0001	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			3,486.45600	3,454.733	41.65	0.9999	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			0.05600	0.033	41.65	0.0001	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			3,416.46790	3,384.740	41.27	0.9998	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			0.06790	0.040	41.27	0.0002	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			2,831.38020	2,799.355	33.12	0.9982	0.00	0	100

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put		0.78020	0.555	33.12	0.0018	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call		3,200.89790	3,169.008	34.54	0.9993	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put		0.29790	0.208	34.54	0.0007	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call		3,027.74730	2,991.615	24.81	0.9929	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put		3.64730	3.215	24.81	0.0071	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call		2,372.14590	2,335.584	21.78	0.9835	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put		8.04590	7.184	21.78	0.0165	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Call		581.41160	557.473	21.63	0.5461	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Put		442.81160	454.573	21.63	0.4539	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call		2,920.90930	2,884.403	23.79	0.9869	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put		7.60930	6.704	23.79	0.0131	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call		2,938.88320	2,902.148	23.00	0.9805	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put		12.78320	11.448	23.00	0.0195	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		0.51230	0.306	27.76	0.0006	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		5,326.65640	5,291.310	27.54	0.9993	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		0.65640	0.410	27.54	0.0007	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		4,677.84430	4,642.266	26.57	0.9977	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		1.84430	1.366	26.57	0.0023	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put		80.70660	79.589	19.53	0.1123	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call		48.38910	46.120	26.62	0.0581	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put		3,422.38910	3,455.220	26.62	0.9419	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		2,407.57040	2,369.840	20.90	0.9549	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		31.57040	28.940	20.90	0.0451	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		5,476.51230	5,441.206	27.76	0.9994	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		37.04730	34.133	20.43	0.0530	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call		1,829.34840	1,792.810	19.41	0.9083	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put		63.34840	61.911	19.41	0.0917	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		2,601.52510	2,564.144	21.53	0.9637	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		25.52510	23.244	21.53	0.0363	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call		1,706.70660	1,670.489	19.53	0.8877	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		26.63170	24.284	21.40	0.0379	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		2,552.91570	2,515.451	21.37	0.9617	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		26.91570	24.551	21.37	0.0383	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		3,574.99420	3,538.850	24.65	0.9876	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		8.99420	7.950	24.65	0.0124	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		2,263.04730	2,225.033	20.43	0.9470	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		9.88480	8.760	24.36	0.0137	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		3,169.83440	3,133.274	23.36	0.9806	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		13.83440	12.374	23.36	0.0194	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		4,498.42780	4,462.773	26.30	0.9969	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		2.42780	1.873	26.30	0.0031	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		2,562.63170	2,525.184	21.40	0.9621	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		5.62440	4.866	25.45	0.0078	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		3,634.44570	3,598.353	24.83	0.9883	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		8.44570	7.453	24.83	0.0117	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		4,538.28490	4,502.647	26.36	0.9971	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		2.28490	1.747	26.36	0.0029	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		3,485.88480	3,449.660	24.36	0.9863	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		4,528.31980	4,492.678	26.34	0.9970	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		2.31980	1.778	26.34	0.0030	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		4,518.35530	4,482.709	26.33	0.9970	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		2.35530	1.809	26.33	0.0030	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		3,931.62440	3,895.766	25.45	0.9922	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call		703.15560	682.086	21.10	0.5330	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put		604.25560	618.986	21.10	0.4670	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call		721.42540	700.142	21.07	0.5371	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put		606.32540	620.342	21.07	0.4629	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call		786.07540	769.555	20.57	0.5121	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put		797.47540	815.755	20.57	0.4879	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call		812.29310	795.969	20.57	0.5182	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put		795.89310	813.769	20.57	0.4818	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call		868.06530	855.909	20.48	0.5080	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put		926.16530	947.509	20.48	0.4920	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call		888.36630	876.043	20.48	0.5129	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put		921.16630	941.743	20.48	0.4871	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		29.73110	28.868	18.64	0.0318	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		4,719.13700	4,686.896	21.43	0.9846	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		15.13700	14.696	21.43	0.0154	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		3,016.87880	2,985.320	18.68	0.9296	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		72.87880	73.121	18.68	0.0704	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		3,692.91630	3,660.243	18.63	0.9690	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		28.91630	28.043	18.63	0.0310	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		3,683.32140	3,650.653	18.63	0.9686	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		29.32140	28.453	18.63	0.0314	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		3,673.73110	3,641.068	18.64	0.9682	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		52.31000	53.453	18.86	0.0416	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		4,430.70820	4,398.969	18.84	0.9581	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		52.60820	53.769	18.84	0.0419	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		4,450.11200	4,418.341	18.88	0.9586	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		52.01200	53.141	18.88	0.0414	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		4,440.41000	4,408.653	18.86	0.9584	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		241.67360	248.911	18.65	0.1299	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		3,209.15330	3,190.497	18.63	0.8314	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		335.35330	345.297	18.63	0.1686	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		3,138.45820	3,120.336	18.63	0.8239	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		354.65820	365.136	18.63	0.1761	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		356.84960	367.388	18.63	0.1770	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		3,122.85560	3,104.850	18.63	0.8222	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		359.05560	369.651	18.63	0.1778	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		1,192.60390	1,195.664	21.57	0.4412	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		2,218.80390	2,250.464	21.57	0.5588	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		3,615.47360	3,594.111	18.65	0.8701	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	21.90	Call			923.93450	928.926	22.72	0.3571	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,050.13450	3,083.725	22.72	0.6429	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			3,130.64960	3,112.588	18.63	0.8230	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>333,670</b>
<b>Total € / R</b>												<b>946,956,852.90</b>	<b>50,181</b>	<b>449,405</b>
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.62870		11.61150			0.0000	0.00	0	14,384
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.78770		11.76780			0.0000	0.00	0	2,814
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.97080		11.95220			0.0000	0.00	0	500
AU\$ / R	On	19/12/2016	Foreign Exchange Future			12.15930		12.13790			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>17,698</b>
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			492.93580	487.243	20.09	0.6147	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			281.43580	258.543	20.09	0.3853	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			487.31350	481.495	20.10	0.6105	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			285.81350	262.795	20.10	0.3895	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			106.97270	99.326	22.04	0.1877	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,095.47270	1,070.626	22.04	0.8123	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,824.96440	1,838.526	22.69	0.9755	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			13.46440	9.826	22.69	0.0245	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,251.27130	1,260.863	20.37	0.9250	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			39.77130	32.163	20.37	0.0750	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			906.35400	910.156	20.02	0.8370	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			94.85400	81.456	20.02	0.1630	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			2,129.06860	2,143.907	23.90	0.9867	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			7.56860	5.207	23.90	0.0133	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			2,119.21190	2,134.016	23.86	0.9865	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			7.71190	5.316	23.86	0.0135	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			2,109.35780	2,124.127	23.82	0.9862	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			7.85780	5.427	23.82	0.0138	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			57.61480	53.618	18.27	0.0821	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,743.34010	1,759.342	18.27	0.9204	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			55.54010	51.642	18.27	0.0796	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,734.36930	1,750.323	18.27	0.9191	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			56.56930	52.623	18.27	0.0809	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,725.41480	1,741.318	18.27	0.9179	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			119.95210	114.419	17.90	0.1234	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,879.25650	1,892.423	17.91	0.8791	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			117.05650	111.623	17.91	0.1209	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,870.69630	1,883.813	17.91	0.8779	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			118.49630	113.013	17.91	0.1221	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,862.15210	1,875.219	17.90	0.8766	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,717.38700	1,727.683	17.50	0.8057	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			249.48700	238.383	17.50	0.1943	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,709.64290	1,719.878	17.49	0.8042	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	19/12/2016	Foreign Exchange Option	10.68	Put			251.74290	240.578	17.49	0.1958	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,725.14640	1,735.506	17.51	0.8071	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			247.24640	236.206	17.51	0.1929	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>0.00</b>	<b>0</b>	<b>18,898</b>
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.67240		11.69820			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.88740		11.91030			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			54.16610	53.447	17.78	0.1278	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			959.47860	932.969	17.77	0.8778	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			51.27860	50.569	17.77	0.1222	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			950.90710	924.392	17.78	0.8750	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			52.70710	51.992	17.78	0.1250	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			942.36610	915.847	17.78	0.8722	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,175.28350	1,153.029	16.79	0.8140	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			134.98350	135.629	16.79	0.1860	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,167.46860	1,145.233	16.79	0.8117	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			137.16860	137.833	16.79	0.1883	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,159.67920	1,137.463	16.80	0.8093	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			139.37920	140.063	16.80	0.1907	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			16.90450		16.94510			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			17.28240		17.32050			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,452</b>
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			2,001.34720	1,955.506	21.92	0.9243	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			56.24720	51.006	21.92	0.0757	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,991.89760	1,946.001	21.88	0.9236	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			56.79760	51.501	21.88	0.0764	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			2,010.80250	1,965.018	21.97	0.9251	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			55.70250	50.518	21.97	0.0749	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			3,011.06020	2,971.318	20.84	0.9266	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			80.56020	78.918	20.84	0.0734	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			3,001.95350	2,962.216	20.84	0.9259	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			81.45350	79.816	20.84	0.0741	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,992.85480	2,953.121	20.83	0.9252	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			82.35480	80.721	20.83	0.0748	0.00	0	0
<b>Total CHF / 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 CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>6,452</b>
CNH / R	On	14/03/2016	Foreign Exchange Future			2.53640		2.52110			0.0000	0.00	0	158
CNH / R	On	13/06/2016	Foreign Exchange Future			2.54230		2.52990			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>158</b>
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			3,291.86890	3,436.019	24.74	0.9353	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			80.86890	72.019	24.74	0.0647	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			3,198.39600	3,343.007	24.65	0.9299	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			87.39600	79.007	24.65	0.0701	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			3,385.79550	3,529.571	24.83	0.9405	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			74.79550	65.571	24.83	0.0595	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			3,485.56930	3,595.082	21.96	0.8588	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			286.56930	272.082	21.96	0.1412	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			3,403.59790	3,512.367	21.94	0.8516	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			304.59790	289.367	21.94	0.1484	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			3,322.46340	3,430.469	21.93	0.8441	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			323.46340	307.469	21.93	0.1559	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>158</b>
DKK / R	On	14/03/2016	Foreign Exchange Future			2.47840		2.48310			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.53010		2.53430			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			3,390.97530	3,340.016	23.48	0.9442	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			59.97530	56.016	23.48	0.0558	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			3,295.71740	3,244.063	23.23	0.9403	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			64.71740	60.063	23.23	0.0597	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			3,486.57120	3,436.250	23.74	0.9480	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			55.57120	52.249	23.74	0.0520	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			4,447.51600	4,418.899	21.22	0.9266	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			104.51600	117.899	21.22	0.0734	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			4,629.20070	4,599.450	21.13	0.9367	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			86.20070	98.450	21.13	0.0633	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			4,538.02090	4,508.840	21.18	0.9318	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			95.02090	107.840	21.18	0.0682	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	14/03/2016	Foreign Exchange Future			2.17230		2.16610			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.20870		2.20120			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.24900		2.24190			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.28950		2.28480			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 HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,381</b>
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Call			956.75140	987.332	20.72	0.6334	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			495.75140	464.332	20.72	0.3666	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			900.41120	928.124	20.72	0.6114	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			539.41120	505.124	20.72	0.3886	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			846.34820	871.178	20.72	0.5891	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			585.34820	548.178	20.72	0.4109	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			1,559.83020	1,610.938	20.30	0.6490	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			747.83020	723.938	20.30	0.3510	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			1,505.05220	1,553.918	20.35	0.6352	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			793.05220	766.918	20.35	0.3648	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			1,451.78370	1,498.372	20.39	0.6213	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			839.78370	811.372	20.39	0.3787	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			2,124.29850	2,186.243	20.35	0.6692	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			905.29850	896.243	20.35	0.3308	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			2,066.09370	2,125.041	20.33	0.6590	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			947.09370	935.041	20.33	0.3410	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			2,009.03180	2,064.906	20.32	0.6486	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			990.03180	974.906	20.32	0.3514	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			2,648.71290	2,713.017	20.61	0.6872	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,000.71290	1,018.017	20.61	0.3128	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			2,590.07510	2,651.483	20.60	0.6787	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,042.07510	1,056.483	20.60	0.3213	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			2,532.42020	2,590.852	20.59	0.6702	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,084.42020	1,095.852	20.59	0.3298	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>3,381</b>
KES / R	On	14/03/2016	Foreign Exchange Future			0.16380		0.16150			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.16370		0.16160			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.16400		0.16100			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
NGN / R	On	14/03/2016	Foreign Exchange Future			0.07130		0.07140			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06630		0.06630			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06410		0.06410			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			10.90510		10.83220			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			11.04070		10.96380			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
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			11.19720		11.11920			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			1,694.99870	1,767.109	18.80	0.9926	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			2.79870	2.009	18.80	0.0074	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,685.04950	1,757.146	18.73	0.9924	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			2.84950	2.046	18.73	0.0076	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,675.10140	1,747.184	18.67	0.9923	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			2.90140	2.084	18.67	0.0077	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			17.15140	14.212	17.57	0.0288	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,981.25470	2,055.186	17.55	0.9707	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			17.45470	14.486	17.55	0.0293	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,971.56360	2,045.464	17.53	0.9701	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			17.76360	14.764	17.53	0.0299	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,990.95140	2,064.912	17.57	0.9712	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,733.64960	1,806.418	16.40	0.9069	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			74.44960	69.218	16.40	0.0931	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,724.85170	1,797.527	16.40	0.9056	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			75.65170	70.327	16.40	0.0944	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,716.06920	1,788.649	16.39	0.9043	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			76.86920	71.449	16.39	0.0957	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.09120		1.09710			0.0000	0.00	0	6,335
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.09430		1.10020			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.09800		1.10400			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>6,335</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>6,335</b>
RAIN	On	13/06/2016	Foreign Exchange Future			29,537.38000		29,503.04000			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			11.75590		11.71200			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.93510		11.88720			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			1,742.95880	1,786.594	22.14	0.9733	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			10.95880	10.693	22.14	0.0267	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,733.13680	1,776.923	22.14	0.9726	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			11.13680	11.023	22.14	0.0274	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	
SGD / R	On	14/03/2016		Foreign Exchange Option	10.00	Call		1,723.31780	1,767.261	22.14	0.9718	0.00	0	0
SGD / R	On	14/03/2016		Foreign Exchange Option	10.00	Put		11.31780	11.361	22.14	0.0282	0.00	0	0
SGD / R	On	13/06/2016		Foreign Exchange Option	10.21	Call		1,732.74710	2,705.518	61.37	0.7243	0.00	0	0
SGD / R	On	13/06/2016		Foreign Exchange Option	10.21	Put		55.54710	980.418	61.37	0.2757	0.00	0	0
SGD / R	On	13/06/2016		Foreign Exchange Option	10.19	Call		1,750.93580	2,717.171	61.37	0.7260	0.00	0	0
SGD / R	On	13/06/2016		Foreign Exchange Option	10.19	Put		53.73580	972.071	61.37	0.2740	0.00	0	0
SGD / R	On	13/06/2016		Foreign Exchange Option	10.20	Call		1,741.83580	2,711.340	61.37	0.7251	0.00	0	0
SGD / R	On	13/06/2016		Foreign Exchange Option	10.20	Put		54.63580	976.240	61.37	0.2749	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			5.49210	5.47650		0.0000	0.00	0	0	
TRY / R	On	13/06/2016		Foreign Exchange Future			5.44720	5.43060		0.0000	0.00	0	0	
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>	
TRY / R	On	14/03/2016		Foreign Exchange Option	4.49	Call		990.47160	1,005.038	24.32	0.9847	0.00	0	0
TRY / R	On	14/03/2016		Foreign Exchange Option	4.49	Put		3.97160	2.938	24.32	0.0153	0.00	0	0
TRY / R	On	14/03/2016		Foreign Exchange Option	4.50	Call		980.61360	995.152	24.23	0.9841	0.00	0	0
TRY / R	On	14/03/2016		Foreign Exchange Option	4.50	Put		4.11360	3.052	24.23	0.0159	0.00	0	0
TRY / R	On	14/03/2016		Foreign Exchange Option	4.51	Call		970.76060	985.270	24.13	0.9835	0.00	0	0
TRY / R	On	14/03/2016		Foreign Exchange Option	4.51	Put		4.26060	3.170	24.13	0.0165	0.00	0	0
TRY / R	On	13/06/2016		Foreign Exchange Option	4.76	Call		715.01050	727.964	19.03	0.8804	0.00	0	0
TRY / R	On	13/06/2016		Foreign Exchange Option	4.76	Put		44.41050	40.764	19.03	0.1196	0.00	0	0
TRY / R	On	13/06/2016		Foreign Exchange Option	4.77	Call		706.47200	719.392	19.02	0.8770	0.00	0	0
TRY / R	On	13/06/2016		Foreign Exchange Option	4.77	Put		45.87200	42.192	19.02	0.1230	0.00	0	0
TRY / R	On	13/06/2016		Foreign Exchange Option	4.78	Call		697.97190	710.859	19.01	0.8735	0.00	0	0
TRY / R	On	13/06/2016		Foreign Exchange Option	4.78	Put		47.37190	43.659	19.01	0.1265	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			1.45980	1.46060		0.0000	0.00	0	1	
ZMW / R	On	13/06/2016		Foreign Exchange Future			1.39590	1.39570		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>2,528,983,326.80</b>	<b>142,371</b>	<b>1,291,084</b>	
<b>Total Options</b>											<b>4,222,543.75</b>	<b>7,500</b>	<b>2,106,620</b>	
<b>Grand Total:</b>											<b>2,533,205,870.55</b>	<b>149,871</b>	<b>3,397,704</b>	