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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/01/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/01/2016 Foreign Exchange Future			16.43180		16.71300			0.0000	82,159,000.00	5,000	0
\$ / R On 27/01/2016 Foreign Exchange Future			16.43470		16.71010			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			16.44070		16.71620			0.0000	0.00	0	212
\$ / R On 01/02/2016 Foreign Exchange Future			16.44960		16.72530			0.0000	0.00	0	0
\$ / R On 10/02/2016 Foreign Exchange Future			16.47700		16.75330			0.0000	35,425,550.00	2,150	2,150
\$ / R On 12/02/2016 Foreign Exchange Future			16.48320		16.75950			0.0000	0.00	0	506
\$ / R On 15/02/2016 Foreign Exchange Future			16.49230		16.76880			0.0000	0.00	0	4,330
\$ / R On 16/02/2016 Foreign Exchange Future			16.49540		16.77190			0.0000	0.00	0	993
\$ / R On 17/02/2016 Foreign Exchange Future			16.49840		16.77500			0.0000	0.00	0	300
\$ / R On 19/02/2016 Foreign Exchange Future			16.50460		16.78130			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			16.52290		16.79990			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			16.52600		16.80300			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			16.53520		16.81240			0.0000	2,232,252.00	135	218
\$ / R On 02/03/2016 Foreign Exchange Future			16.54130		16.81860			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			16.55660		16.83430			0.0000	0.00	0	301
\$ / R On 11/03/2016 Foreign Exchange Future			16.56890		16.84670			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			16.57810		16.85610			0.0000	1,713,943,446.60	103,386	926,403
\$ / R On 15/03/2016 Foreign Exchange Future			16.58120		16.85920			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			16.58430		16.86230			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			16.60570		16.88420			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			16.62420		16.90290			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	31/03/2016	Foreign Exchange Future			16.63040		16.73650			0.0000	582,064.00	35	35
\$ / R	On	05/04/2016	Foreign Exchange Future			16.64590		16.92500			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future			16.64900		16.92810			0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future			16.65210		16.93130			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			16.67690		16.95650			0.0000	2,701,657.80	162	1,765
\$ / R	On	18/04/2016	Foreign Exchange Future			16.68630		16.96590			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			16.71110		16.99130			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			16.75580		17.03710			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			16.76540		17.04690			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			16.81010		17.09270			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.82290		17.10570			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			16.84200		17.12540			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.84840		17.13190			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.85160		17.13520			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.86440		17.14830			0.0000	406,010,430.00	24,075	88,156
\$ / R	On	24/06/2016	Foreign Exchange Future			16.89950		17.18420			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.91230		17.19730			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			17.00170		17.28910			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			17.00510		17.29260			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			17.05660		17.34470			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			17.10810		17.39680			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			17.14590		17.43510			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			17.15270		17.44200			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			17.15610		17.44550			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			17.16990		17.45940			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			17.17670		17.46640			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			17.19050		17.48030			0.0000	13,752,400.00	800	35,439
\$ / R	On	28/09/2016	Foreign Exchange Future			17.22140		17.51160			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			17.31750		17.60910			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			17.43630		17.73130			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			17.49390		17.79060			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			17.51190		17.80910			0.0000	0.00	0	14,248
\$ / R	On	13/03/2017	Foreign Exchange Future			17.74690		18.04330			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.95610		18.24570			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>2,256,806,800.40</b>	<b>135,743</b>	<b>1,077,124</b>
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Call			1,053.23350	771.800	13.40	1.0000	0.00	0	0
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Put			0.23350	0.000	13.40	0.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			3,210.13510	2,934.738	47.19	0.9998	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			0.03510	0.038	47.19	0.0002	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			2,230.42240	1,954.791	33.25	0.9995	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			0.32240	0.091	33.25	0.0005	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			1,551.79990	1,275.690	27.49	0.9942	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			1.69990	0.990	27.49	0.0058	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			3,740.10030	3,464.706	50.65	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			0.00030	0.006	50.65	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			3,600.10200	3,324.728	52.74	0.9999	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			0.00200	0.028	52.74	0.0001	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			1,392.54800	1,116.844	26.75	0.9881	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			2.44800	2.143	26.75	0.0119	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			4,910.10000	4,634.700	30.65	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	30.65	0.0000	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			2,456.53520	2,181.049	34.95	0.9985	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			0.33520	0.349	34.95	0.0015	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call			2,216.85050	1,941.377	33.20	0.9971	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put			0.65050	0.677	33.20	0.0029	0.00	0	2,000
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			2,976.27980	2,700.786	38.74	0.9996	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			0.07980	0.086	38.74	0.0004	0.00	0	100
\$ / R	On	01/02/2016	Foreign Exchange Option	16.84	Call			196.19020	93.410	21.81	0.2638	0.00	0	2,500
\$ / R	On	01/02/2016	Foreign Exchange Option	16.84	Put			310.89020	483.810	21.81	0.7362	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Call			805.97860	579.206	19.44	0.7487	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Put			62.67860	112.206	19.44	0.2513	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Call			389.78300	247.058	20.68	0.4245	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Put			290.28300	423.858	20.68	0.5755	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Call			374.69790	236.481	20.77	0.4108	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Put			305.19790	443.281	20.77	0.5892	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			5,159.51260	4,883.200	24.71	1.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.01260	0.000	24.71	0.0000	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			1,377.81970	1,111.440	20.22	0.9230	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			18.31970	28.240	20.22	0.0770	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Call			351.99790	224.630	20.56	0.3814	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Put			363.19790	512.330	20.56	0.6186	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Call			445.08570	293.036	20.10	0.4581	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Put			283.18570	407.636	20.10	0.5419	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Call			438.55040	290.377	20.22	0.4477	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Put			303.55040	431.977	20.22	0.5523	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			1,877.89770	1,605.531	19.86	0.9696	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			6.59770	10.931	19.86	0.0304	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			2,852.70550	2,576.364	24.07	0.9950	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			1.40550	1.764	24.07	0.0050	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			2,483.77220	2,207.990	22.41	0.9904	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			2.47220	3.390	22.41	0.0096	0.00	0	100
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			1,208.61330	963.039	18.54	0.8410	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			48.71330	80.139	18.54	0.1590	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			4,999.92460	4,722.942	30.25	0.9999	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.02460	0.042	30.25	0.0001	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			3,301.08650	3,024.339	25.02	0.9964	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			1.18650	1.439	25.02	0.0036	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			1,966.50690	1,692.460	18.45	0.9735	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			6.60690	9.560	18.45	0.0265	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			2,158.81510	1,883.508	19.28	0.9797	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			5.81510	7.508	19.28	0.0203	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			2,895.29200	2,618.694	22.69	0.9915	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			2.89200	3.494	22.69	0.0085	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			2,219.14570	1,942.756	19.04	0.9801	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			6.74570	7.556	19.04	0.0199	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			2,226.69290	1,950.401	19.16	0.9773	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			8.09290	9.101	19.16	0.0227	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			2,216.80060	1,940.513	19.11	0.9770	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			8.20060	9.213	19.11	0.0230	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			2,206.90960	1,930.627	19.05	0.9766	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			8.30960	9.327	19.05	0.0234	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Call			0.00000	1,112.606	18.40	0.8639	50,067,252.00	45,000	22,500
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Put			0.00000	71.306	18.40	0.1361	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			2,196.56560	1,920.272	19.02	0.9690	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			12.26560	13.672	19.02	0.0310	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			4,317.15280	4,039.659	26.32	0.9984	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.45280	0.759	26.32	0.0016	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			31.63140	17.794	26.97	0.0284	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			3,405.53140	3,669.694	26.97	0.9716	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			3.38450	2.735	28.71	0.0050	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			5,197.28450	5,474.635	28.71	0.9950	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			338.21750	241.142	21.97	0.2915	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			892.11750	1,073.042	21.97	0.7085	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call			277.36340	194.230	22.49	0.2433	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put			1,071.26340	1,266.130	22.49	0.7567	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	28.71	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			133,143.90000	133,421.900	28.71	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			512.91920	379.107	20.81	0.4186	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			556.81920	701.007	20.81	0.5814	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call			473.15170	347.159	21.04	0.3910	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put			617.05170	769.059	21.04	0.6090	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.73410	0.606	28.71	0.0012	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			6,294.63410	6,572.506	28.71	0.9988	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			680.88670	513.361	20.02	0.5240	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			374.78670	485.261	20.02	0.4760	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			579.76120	432.175	20.47	0.4622	0.00	0	35,201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			473.66120	604.075	20.47	0.5378	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			169.12790	114.249	23.74	0.1536	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			1,553.02790	1,776.149	23.74	0.8464	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			801.02390	616.671	19.71	0.5916	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			284.92390	378.571	19.71	0.4084	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			736.28900	560.734	19.87	0.5560	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			330.18900	432.634	19.87	0.4440	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			408.62770	295.987	21.45	0.3445	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			732.52770	897.887	21.45	0.6555	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			922.20360	722.938	19.43	0.6530	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			216.10360	294.838	19.43	0.3470	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			889.16800	693.777	19.51	0.6369	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			233.06800	315.677	19.51	0.3631	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			533.90820	396.089	20.70	0.4328	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			527.80820	667.989	20.70	0.5672	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,033.51850	821.999	19.20	0.7035	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			167.41850	233.900	19.20	0.2965	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,026.15250	815.552	19.22	0.7004	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			170.05250	237.452	19.22	0.2996	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			708.17830	536.639	19.95	0.5400	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			352.07830	458.539	19.95	0.4600	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			1,202.63530	972.305	18.88	0.7694	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			116.53530	164.205	18.88	0.2306	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			1,139.62260	915.794	19.00	0.7461	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			133.52260	187.694	19.00	0.2539	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			844.29130	654.389	19.61	0.6143	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			258.19130	346.289	19.61	0.3857	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			1,350.26770	1,108.107	18.69	0.8176	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			84.16770	120.007	18.69	0.1824	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			1,341.86500	1,100.268	18.70	0.8151	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			85.76500	122.168	18.70	0.1849	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			949.21520	746.881	19.38	0.6658	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			203.11520	278.781	19.38	0.3342	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			1,384.10180	1,139.739	18.66	0.8275	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			78.00180	111.639	18.66	0.1725	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			1,375.61010	1,131.790	18.67	0.8251	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			79.51010	113.690	18.67	0.1749	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			1,101.10450	881.542	19.07	0.7311	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			145.00450	203.442	19.07	0.2689	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			1,630.03270	1,372.643	18.44	0.8880	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			43.93270	64.543	18.44	0.1120	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call			1,470.18380	1,220.693	18.58	0.8508	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put			64.08380	92.593	18.58	0.1492	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			1,218.64770	986.757	18.85	0.7751	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			112.54770	158.657	18.85	0.2249	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			1,730.42800	1,469.031	18.35	0.9075	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			34.32800	50.931	18.35	0.0925	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			1,693.70470	1,433.695	18.38	0.9007	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			37.60470	55.595	18.38	0.0993	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			1,367.14040	1,123.868	18.67	0.8226	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			81.04040	115.768	18.67	0.1774	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,873.87230	1,604.194	18.23	0.9303	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			27.77230	36.094	18.23	0.0697	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			1,854.63040	1,585.946	18.25	0.9275	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			28.53040	37.846	18.25	0.0725	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			1,401.14890	1,155.719	18.64	0.8323	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			75.04890	107.619	18.64	0.1677	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	Call			1,980.05570	1,705.678	18.15	0.9444	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			23.95570	27.578	18.15	0.0556	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,893.13530	1,622.508	18.22	0.9331	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			27.03530	34.408	18.22	0.0669	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			1,648.14410	1,389.981	18.42	0.8917	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			42.04410	61.881	18.42	0.1083	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			2,174.42660	1,899.482	18.95	0.9570	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			18.32660	21.382	18.95	0.0430	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			2,125.69350	1,850.875	18.75	0.9541	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			19.59350	22.775	18.75	0.0459	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			1,845.01730	1,576.847	18.26	0.9261	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			28.91730	38.747	18.26	0.0739	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			2,399.58850	2,124.158	19.88	0.9679	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			13.48850	16.058	19.88	0.0321	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			2,370.13760	2,094.763	19.76	0.9666	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			14.03760	16.663	19.76	0.0334	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,883.50160	1,613.343	18.22	0.9317	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			27.40160	35.243	18.22	0.0683	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			2,655.65610	2,379.803	20.93	0.9768	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			9.55610	11.703	20.93	0.0232	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			2,606.30960	2,330.530	20.72	0.9753	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			10.20960	12.430	20.72	0.0247	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			2,077.04960	1,802.367	18.55	0.9511	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			20.94960	24.267	18.55	0.0489	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,863.34260	2,587.210	21.77	0.9820	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			7.24260	9.110	21.77	0.0180	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			2,764.36360	2,488.359	21.37	0.9797	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			8.26360	10.258	21.37	0.0203	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			2,281.92450	2,006.730	19.39	0.9626	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			15.82450	18.630	19.39	0.0374	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			3,101.38140	2,824.975	22.74	0.9866	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			5.28140	6.875	22.74	0.0134	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			2,922.79220	2,646.587	22.01	0.9833	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			6.69220	8.487	22.01	0.0167	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			2,557.00850	2,281.305	20.52	0.9737	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			10.90850	13.205	20.52	0.0263	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			3,310.10870	3,033.494	23.59	0.9896	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			4.00870	5.394	23.59	0.0104	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			3,230.55260	2,954.014	23.26	0.9885	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			4.45260	5.914	23.26	0.0115	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			2,665.53060	2,389.663	20.97	0.9770	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			9.43060	11.563	20.97	0.0230	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,658.22780	3,381.575	24.87	0.9933	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			2.12780	3.475	24.87	0.0067	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			3,598.48790	3,321.976	24.75	0.9926	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			2.38790	3.876	24.75	0.0074	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			2,912.88090	2,636.688	21.97	0.9831	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			6.78090	8.588	21.97	0.0169	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			4,057.06370	3,779.644	25.49	0.9969	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			0.96370	1.544	25.49	0.0031	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			3,907.40320	3,630.205	25.26	0.9958	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			1.30320	2.105	25.26	0.0042	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			3,111.31250	2,834.896	22.78	0.9867	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			5.21250	6.796	22.78	0.0133	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			4,596.40970	4,318.576	26.33	0.9990	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			0.30970	0.476	26.33	0.0010	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			4,306.67530	4,029.006	25.88	0.9981	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			0.57530	0.906	25.88	0.0019	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			3,359.85380	3,083.194	23.79	0.9902	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			3.75380	5.094	23.79	0.0098	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			4,806.29490	4,528.393	26.66	0.9994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.19490	0.293	26.66	0.0006	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			4,796.29930	4,518.400	26.64	0.9993	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.19930	0.300	26.64	0.0007	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			3,757.85220	3,480.950	25.03	0.9945	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			1.75220	2.851	25.03	0.0055	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			4,906.25570	4,628.331	26.81	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.15570	0.231	26.81	0.0005	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			4,856.27420	4,578.360	26.73	0.9994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.17420	0.261	26.73	0.0006	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			4,116.95280	3,839.461	25.59	0.9972	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			0.85280	1.361	25.59	0.0028	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			5,056.21050	4,778.261	27.04	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.11050	0.161	27.04	0.0004	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			5,026.21840	4,748.273	27.00	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.11840	0.174	27.00	0.0004	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			4,746.32280	4,468.437	26.56	0.9993	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.22280	0.337	26.56	0.0007	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			5,256.15670	4,978.198	27.36	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.05670	0.098	27.36	0.0002	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			4,946.24220	4,668.310	26.87	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.14220	0.210	26.87	0.0005	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			4,816.29060	4,538.386	26.67	0.9994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.19060	0.286	26.67	0.0006	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			5,806.10750	5,528.114	27.36	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.00750	0.014	27.36	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			5,306.14780	5,028.183	27.36	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.04780	0.083	27.36	0.0002	0.00	0	42,370
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			1,193.06000	964.069	18.92	0.7625	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			123.86000	172.869	18.92	0.2375	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			3,525.40300	3,249.067	24.36	0.9911	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			3.10300	4.767	24.36	0.0089	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	Call			2,250.70740	1,977.404	19.54	0.9560	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			18.40740	23.104	19.54	0.0440	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			3,221.08340	2,944.935	22.74	0.9838	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			6.88340	9.235	22.74	0.0162	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,951.94510	1,681.245	18.40	0.9217	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			37.74510	45.545	18.40	0.0783	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			1,714.50440	1,460.905	18.38	0.8718	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			61.60440	86.705	18.38	0.1282	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			1,139.19840	927.057	19.04	0.7056	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			196.29840	262.857	19.04	0.2944	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			5,103.38770	4,824.905	27.01	0.9987	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.48770	0.705	27.01	0.0013	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			3,409.22650	3,133.091	22.88	0.9851	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			6.32650	8.891	22.88	0.0149	0.00	0	150
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			0.00000	537.772	20.27	0.4905	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			0.00000	637.372	20.27	0.5095	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			1,240.68580	1,021.693	18.80	0.7278	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			185.68580	245.793	18.80	0.2722	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			690.51290	539.766	20.29	0.4806	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			555.51290	683.866	20.29	0.5194	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			1,123.76360	919.516	19.07	0.6824	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			235.66360	310.517	19.07	0.3176	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			1,005.95520	814.802	19.37	0.6311	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			304.65520	392.702	19.37	0.3689	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			1,276.32570	1,059.809	18.75	0.7198	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			209.82570	272.909	18.75	0.2802	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			3,011.53420	2,739.799	20.55	0.9657	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			15.63420	23.499	20.55	0.0343	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			1,654.99210	1,413.372	18.24	0.8240	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			109.09210	147.072	18.24	0.1760	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			630.44510	497.568	20.70	0.4262	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			754.54510	901.268	20.70	0.5738	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			3,500.28850	3,226.325	21.29	0.9782	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			8.98850	15.225	21.29	0.0218	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			1,500.11980	1,271.332	18.42	0.7699	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			168.81980	220.232	18.42	0.2301	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			1,064.50850	878.975	19.27	0.6213	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			363.20850	457.875	19.27	0.3787	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			5,193.17120	4,914.323	26.70	0.9956	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			1.87120	3.223	26.70	0.0044	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			2,788.25970	2,521.146	19.23	0.9422	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			31.15970	45.346	19.23	0.0578	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			1,682.12000	1,448.721	18.29	0.7947	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			155.02000	202.921	18.29	0.2053	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			1,350.30290	1,142.830	18.78	0.6961	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			283.40290	357.430	18.78	0.3039	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	16.70	Call		998.89200	837.638	19.91	0.5456	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		606.19200	727.538	19.91	0.4544	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		5,295.58150	5,015.228	24.81	0.9938	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		2.88150	5.128	24.81	0.0062	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		3,604.38680	3,328.671	19.54	0.9755	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		11.68680	18.571	19.54	0.0245	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		1,318.52270	1,122.987	19.01	0.6648	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		355.82270	442.887	19.01	0.3352	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call		2,362.94360	2,105.465	18.19	0.8892	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put		77.24360	102.565	18.19	0.1108	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		4,930.40250	4,649.229	22.92	0.9912	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		5.00250	7.229	22.92	0.0088	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		1,849.84950	1,617.324	18.24	0.7969	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		174.44950	225.324	18.24	0.2031	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call		2,592.94840	2,332.804	18.27	0.9085	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put		61.04840	84.404	18.27	0.0915	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call		1,612.14270	1,394.991	18.55	0.7361	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put		260.24270	326.591	18.55	0.2639	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		3,856.15530	3,577.540	19.41	0.9794	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		10.95530	15.940	19.41	0.0206	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		3,846.23040	3,567.653	19.38	0.9793	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		11.03040	16.053	19.38	0.0207	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		3,836.30550	3,557.767	19.35	0.9791	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		11.10550	16.167	19.35	0.0209	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		3,869.42640	3,590.404	19.20	0.9794	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		11.12640	16.004	19.20	0.0206	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		3,859.50100	3,580.516	19.17	0.9793	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		11.20100	16.116	19.17	0.0207	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		3,661.10850	3,382.939	18.55	0.9758	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		12.80850	18.539	18.55	0.0242	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		3,631.37030	3,353.838	18.54	0.9748	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		13.07030	19.438	18.54	0.0252	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		3,958.77880	3,679.433	19.48	0.9808	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		10.47880	15.033	19.48	0.0192	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call		2,702.78000	2,441.093	18.20	0.9166	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put		54.48000	76.693	18.20	0.0834	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		2,386.72460	2,131.481	18.08	0.8811	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		88.42460	117.081	18.08	0.1189	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		3,849.57570	3,570.629	19.14	0.9791	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		11.27570	16.229	19.14	0.0209	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		2,255.52920	2,003.265	18.03	0.8631	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		107.22920	138.865	18.03	0.1369	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call		1,481.93090	1,275.446	18.71	0.6942	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put		333.63090	411.046	18.71	0.3058	13,564,511.40	33,000	25,700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call		2,935.64760	2,669.838	18.29	0.9368	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put		37.34760	55.438	18.29	0.0632	0.00	0	3,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		1,416.07960	1,217.249	18.87	0.6743	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		367.77960	452.849	18.87	0.3257	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call		0.00000	1,177.884	18.98	0.6603	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put		0.00000	483.484	18.98	0.3397	9,669,676.00	20,000	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		2,316.40440	2,062.735	18.05	0.8717	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		98.10440	128.335	18.05	0.1283	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call		1,179.37420	1,007.000	19.50	0.5948	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put		531.07420	642.600	19.50	0.4052	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		1,163.43850	992.634	19.55	0.5890	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		545.13850	658.234	19.55	0.4110	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call		1,448.74270	1,246.052	18.79	0.6843	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put		350.44270	431.652	18.79	0.3157	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		1,111.72560	946.119	19.71	0.5695	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		593.42560	711.719	19.71	0.4305	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call		1,101.64010	937.066	19.74	0.5657	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put		603.34010	722.666	19.74	0.4343	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		1,333.60310	1,145.023	19.07	0.6484	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		415.30310	510.623	19.07	0.3516	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call		0.00000	822.807	20.17	0.5148	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put		0.00000	878.407	20.17	0.4852	17,568,142.00	20,000	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		969.17710	818.862	20.19	0.5129	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		750.87710	884.462	20.19	0.4871	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call		1,152.92340	983.166	19.58	0.5850	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put		554.62340	668.766	19.58	0.4150	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		913.02580	769.280	20.40	0.4894	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		824.72580	964.880	20.40	0.5106	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		653.51610	543.322	21.61	0.3717	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		1,295.21610	1,468.922	21.61	0.6283	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		1,023.98050	867.535	19.99	0.5352	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		685.68050	813.135	19.99	0.4648	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		576.06480	477.474	22.09	0.3335	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		1,497.76480	1,683.075	22.09	0.6665	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		551.14350	456.194	22.27	0.3209	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		1,572.84350	1,761.794	22.27	0.6791	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call		0.00000	811.032	20.22	0.5093	6,488,256.00	8,000	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		0.00000	896.632	20.22	0.4907	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		4,157.47800	3,877.492	20.10	0.9835	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		9.17800	13.092	20.10	0.0165	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		0.00000	375.799	22.99	0.2714	18,789,970.00	50,000	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		0.00000	2,111.399	22.99	0.7286	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		594.26670	493.046	21.97	0.3427	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		1,445.96670	1,628.646	21.97	0.6573	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		4,993.57880	4,711.766	22.69	0.9912	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		5.27880	7.366	22.69	0.0088	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		4,246.94870	3,966.706	20.37	0.9846	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		8.64870	12.306	20.37	0.0154	0.00	0	6,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			2,155.32040	1,910.641	18.05	0.8364	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			141.12040	181.141	18.05	0.1636	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			1,157.85090	992.643	19.73	0.5733	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			613.65090	733.143	19.73	0.4267	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			1,185.13420	1,018.757	19.66	0.5790	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			607.83420	726.457	19.66	0.4210	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			989.14140	842.919	20.33	0.5043	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			831.84140	970.619	20.33	0.4957	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			5,401.05440	5,118.493	23.00	0.9929	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			3.75440	6.193	23.00	0.0071	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			3,710.92590	3,431.366	17.92	0.9756	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			13.62590	19.066	17.92	0.0244	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			1,318.01200	1,149.049	19.55	0.5953	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			628.91200	747.349	19.55	0.4047	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			712.29780	608.496	22.03	0.3628	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			1,613.19780	1,796.796	22.03	0.6372	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			3,807.70000	3,524.143	16.79	0.9762	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			15.10000	19.043	16.79	0.0238	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			1,077.33220	931.719	20.39	0.5091	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			914.73220	1,056.619	20.39	0.4909	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			951.72480	818.926	20.88	0.4609	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,109.12480	1,263.826	20.88	0.5391	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			5,497.56320	5,212.548	21.92	0.9920	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			4.96320	7.448	21.92	0.0080	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			2,078.09120	1,853.325	18.22	0.7776	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			253.39120	316.725	18.22	0.2224	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			4,656.68010	4,370.932	19.08	0.9842	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			11.98010	14.332	19.08	0.0158	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			985.97420	856.398	21.09	0.4491	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,289.17420	1,448.298	21.09	0.5509	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			909.45690	788.191	21.42	0.4201	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			1,442.65690	1,610.090	21.42	0.5799	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			5,602.95730	5,317.584	21.29	0.9905	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			6.15730	9.484	21.29	0.0095	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			3,913.75560	3,628.719	16.13	0.9754	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			16.95560	20.619	16.13	0.0246	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			1,014.20710	883.750	21.06	0.4517	8,837,499.00	10,000	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,319.10710	1,477.850	21.06	0.5483	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			993.64740	865.335	21.14	0.4441	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,358.54740	1,519.435	21.14	0.5559	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			3,952.38470	3,666.985	15.91	0.9752	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			17.28470	21.085	15.91	0.0248	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			3,753.32310	3,468.346	15.24	0.9728	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			18.22310	22.446	15.24	0.0272	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			1,187.29220	1,041.302	20.43	0.5113	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,045.29220	1,188.602	20.43	0.4887	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			3,680.84190	3,399.706	15.36	0.9683	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			18.84190	27.006	15.36	0.0317	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			3,963.08070	3,677.538	15.89	0.9750	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			17.58070	21.438	15.89	0.0250	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			1,006.18180	877.135	21.14	0.4463	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,360.68180	1,521.035	21.14	0.5537	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			759.28800	659.274	22.42	0.3492	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,009.88800	2,199.374	22.42	0.6508	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			2,640.94290	2,400.001	17.11	0.8593	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			131.54290	180.101	17.11	0.1407	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			4,173.45170	3,887.480	16.45	0.9767	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			17.05170	20.780	16.45	0.0233	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			4,193.36880	3,907.373	16.52	0.9769	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			16.96880	20.673	16.52	0.0231	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			4,183.41020	3,897.426	16.49	0.9768	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			17.01020	20.726	16.49	0.0232	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			4,188.51900	3,901.363	16.37	0.9767	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			18.21900	20.863	16.37	0.0233	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			3,043.28490	2,787.205	16.24	0.9125	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			62.98490	96.705	16.24	0.0875	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			1,689.44280	1,495.839	18.92	0.6550	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			569.14280	665.339	18.92	0.3450	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			1,423.61550	1,259.512	19.70	0.5798	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			803.31550	929.012	19.70	0.4202	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			1,153.65360	1,011.834	20.66	0.4911	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,173.35360	1,321.334	20.66	0.5089	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			1,079.56140	945.047	20.93	0.4655	9,450,467.00	10,000	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,299.26140	1,454.547	20.93	0.5345	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			4,208.42280	3,921.260	16.44	0.9769	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			18.12280	20.760	16.44	0.0231	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			4,198.47090	3,911.312	16.40	0.9768	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			18.17090	20.812	16.40	0.0232	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			603.28850	519.424	23.45	0.2811	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			2,672.98850	2,878.925	23.45	0.7189	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			4,258.18360	3,971.004	16.61	0.9774	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			17.88360	20.504	16.61	0.0226	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			936.28870	818.657	21.67	0.4076	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			1,674.68870	1,847.257	21.67	0.5924	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			890.55370	778.152	21.90	0.3907	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			1,788.95370	1,966.752	21.90	0.6093	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			5,718.85560	5,432.534	20.57	0.9894	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			7.25560	11.134	20.57	0.0106	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			4,031.55590	3,743.760	15.58	0.9746	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			19.95590	22.360	15.58	0.0254	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			874.78500	768.500	22.34	0.3679	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,115.68500	2,301.000	22.34	0.6321	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		5,816.63270	5,529.364	19.92	0.9891	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		7.53270	11.864	19.92	0.0109	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		4,135.04590	3,841.325	15.21	0.9740	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		25.94590	23.825	15.21	0.0260	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		894.72730	786.325	22.23	0.3752	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		2,055.62730	2,238.825	22.23	0.6248	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		4,260.65930	3,966.729	15.34	0.9698	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		29.35930	30.429	15.34	0.0302	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		859.43300	757.460	22.84	0.3443	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		2,528.13300	2,721.160	22.84	0.6557	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		5,937.90760	5,647.889	19.05	0.9895	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		6.60760	11.589	19.05	0.0105	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		5,150.08780	4,858.229	17.58	0.9787	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		19.48780	24.329	17.58	0.0213	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		5,169.87540	4,878.055	17.63	0.9789	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		19.27540	24.155	17.63	0.0211	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		5,159.98130	4,868.141	17.60	0.9788	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		19.38130	24.241	17.60	0.0212	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		4,518.72630	4,226.325	15.15	0.9756	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		19.62630	24.424	15.15	0.0244	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		4,478.82400	4,186.447	15.02	0.9753	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		19.72400	24.547	15.02	0.0247	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		3,039.13420	2,803.397	16.47	0.8649	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		9.05300	14.600	19.21	0.0124	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		0.00000	4,316.046	15.44	0.9763	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		0.00000	24.146	15.44	0.0237	35,011.27	1,450	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		4,538.67760	4,246.263	15.22	0.9758	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		19.57760	24.363	15.22	0.0242	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		3,663.54080	3,886.511	24.54	0.7318	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		644.65410	579.413	24.89	0.2590	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		3,835.55410	4,067.513	24.89	0.7410	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		0.00000	719.584	23.40	0.3183	1,043,396.08	1,450	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		0.00000	3,157.683	23.40	0.6817	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		6,018.15300	5,726.500	19.21	0.9876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		3,126.08700	3,333.296	23.66	0.6954	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		750.92810	663.552	23.83	0.2959	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		3,241.82810	3,451.652	23.83	0.7041	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		863.06030	763.759	23.09	0.3356	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		2,753.96030	2,951.859	23.09	0.6644	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		672.64080	598.411	24.54	0.2682	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		2,793.76770	2,992.727	23.15	0.6680	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		840.84710	743.873	23.23	0.3278	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		2,841.74710	3,041.973	23.23	0.6722	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		1,023.72460	908.866	22.22	0.3902	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		2,214.62460	2,396.965	22.22	0.6098	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		775.18700	685.196	23.66	0.3046	0.00	0	6,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			2,327.37780	2,512.962	22.41	0.6223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			962.64250	853.121	22.53	0.3696	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			2,403.54250	2,591.221	22.53	0.6304	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			1,177.01690	1,047.796	21.52	0.4397	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			1,817.91690	1,985.896	21.52	0.5603	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			852.86770	754.626	23.15	0.3320	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,133.12210	2,312.975	22.09	0.6004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			1,028.82770	913.527	22.20	0.3919	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,199.72770	2,381.627	22.20	0.6081	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			2,001.47000	1,804.796	18.80	0.6670	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			662.37000	762.896	18.80	0.3330	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			986.47780	874.862	22.41	0.3777	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			0.00000	792.589	18.89	0.3408	574,627.17	725	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,878.90620	1,696.382	19.12	0.6386	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			759.80620	874.482	19.12	0.3614	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			2,423.49960	2,199.937	18.13	0.7522	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			414.39960	488.037	18.13	0.2478	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			1,052.22210	934.875	22.09	0.3996	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			554.28220	641.461	18.49	0.2981	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,042.39680	1,840.885	18.70	0.6762	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			633.29680	728.984	18.70	0.3238	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,969.49480	2,737.408	16.68	0.8538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			160.39480	225.508	16.68	0.1462	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			0.00000	1,774.489	18.89	0.6592	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			211.90730	284.785	17.15	0.1717	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			2,681.28100	2,464.139	17.62	0.8020	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			272.18100	352.239	17.62	0.1980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			4,329.18210	4,036.902	14.54	0.9742	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			20.08210	25.002	14.54	0.0258	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			2,163.38220	1,953.361	18.49	0.7019	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			140.03420	201.497	16.47	0.1351	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,984.81910	2,751.931	16.63	0.8563	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			155.71910	220.031	16.63	0.1437	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			4,528.70200	4,236.293	15.18	0.9757	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			19.60200	24.393	15.18	0.0243	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,821.00730	2,596.685	17.15	0.8283	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			807.16560	729.283	24.93	0.2831	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			4,183.86560	4,402.383	24.93	0.7169	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,983.84700	2,758.808	17.05	0.8128	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			290.54700	361.908	17.05	0.1872	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,976.88460	2,752.277	17.07	0.8116	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			293.58460	365.377	17.07	0.1884	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			2,154.40110	1,967.730	19.28	0.6494	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			861.10110	970.830	19.28	0.3506	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,990.82800	2,765.353	17.03	0.8140	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			287.52800	358.453	17.03	0.1860	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	19/06/2017	Foreign Exchange Option	15.52	Call			3,140.92580	2,936.693	17.64	0.7885	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			415.22580	500.593	17.64	0.2115	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			3,134.44910	2,930.593	17.66	0.7874	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			418.74910	504.493	17.66	0.2126	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			3,147.42510	2,942.810	17.62	0.7896	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			411.72510	496.710	17.62	0.2104	0.00	0	0
<b>Total \$ / R Option</b>												<b>136,088,807.91</b>	<b>199,625</b>	<b>1,813,098</b>
<b>Total \$ / R</b>												<b>2,392,895,608.31</b>	<b>335,368</b>	<b>2,890,222</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			16.57810		16.85610			0.0000	165,781.00	10	1,191
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			16.86440		17.14830			0.0000	168,644.00	10	129
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			17.19050		17.48030			0.0000	0.00	0	90
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			17.51190		17.80910			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>334,425.00</b>	<b>20</b>	<b>1,410</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			446,650.99190	418,873.699	26.13	0.9987	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			40.99190	63.699	26.13	0.0013	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			445,651.87680	417,875.133	26.11	0.9986	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			41.87680	65.133	26.11	0.0014	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			444,652.78160	416,876.596	26.10	0.9986	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			42.78160	66.596	26.10	0.0014	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			372,060.18270	344,217.304	18.74	0.9769	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			1,230.18270	1,777.304	18.74	0.0231	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			371,068.44600	343,229.808	18.71	0.9767	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			1,238.44600	1,789.808	18.71	0.0233	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			370,076.81360	342,242.465	18.67	0.9766	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			1,246.81360	1,802.465	18.67	0.0234	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			261,395.86490	237,724.794	17.18	0.8512	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			14,365.86490	19,674.794	17.18	0.1488	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			262,992.05870	239,242.042	17.14	0.8539	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			13,962.05870	19,192.042	17.14	0.1461	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			262,193.15500	238,482.298	17.16	0.8525	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			14,163.15500	19,432.298	17.16	0.1475	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			297,776.54610	272,942.857	16.25	0.8601	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			15,866.54610	20,752.857	16.25	0.1399	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			296,995.11530	272,209.609	16.28	0.8588	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			16,085.11530	21,019.609	16.28	0.1412	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			296,215.92380	271,478.059	16.30	0.8576	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			16,305.92380	21,288.059	16.30	0.1424	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>334,425.00</b>	<b>20</b>	<b>1,410</b>
£ / R	On	26/02/2016	Foreign Exchange Future			23.70000		23.71440			0.0000	0.00	0	163
£ / R	On	29/02/2016	Foreign Exchange Future			23.71330		23.72770			0.0000	0.00	0	56

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	07/03/2016	Foreign Exchange Future			23.74400		23.75870			0.0000	0.00	0	115
£ / R	On	14/03/2016	Foreign Exchange Future			23.77490		23.78960			0.0000	95,099.60	4	32,187
£ / R	On	15/04/2016	Foreign Exchange Future			24.59100		24.60870			0.0000	393,456.00	16	88
£ / R	On	13/06/2016	Foreign Exchange Future			24.19290		24.20890			0.0000	24,192.90	1	2,296
£ / R	On	08/09/2016	Foreign Exchange Future			24.61960		24.63450			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			24.67610		24.69020			0.0000	0.00	0	390
£ / R	On	19/12/2016	Foreign Exchange Future			25.15770		25.17430			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>512,748.50</b>	<b>21</b>	<b>35,295</b>
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call			1,738.84830	1,709.535	20.60	0.8718	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put			114.44830	99.535	20.60	0.1282	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			114.52000	96.666	20.22	0.1228	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			1,812.22000	1,779.966	20.22	0.8772	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			1,800.92300	1,761.761	20.31	0.8483	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			162.22300	137.761	20.31	0.1517	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			4,614.96620	4,598.177	26.80	0.9849	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			15.36620	13.277	26.80	0.0151	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			4,605.07740	4,588.265	26.77	0.9848	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			15.47740	13.365	26.77	0.0152	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			4,595.18950	4,578.354	26.74	0.9847	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			15.58950	13.454	26.74	0.0153	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			1,916.81070	1,878.567	20.43	0.8450	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			177.21070	153.667	20.43	0.1550	0.00	0	6,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			1,152.62590	1,105.724	21.30	0.6449	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			513.02590	480.824	21.30	0.3551	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			754.94450	707.186	22.04	0.4814	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			915.34450	882.286	22.04	0.5186	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call			350.24580	314.038	23.63	0.2571	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			1,860.64580	1,839.138	23.63	0.7429	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			3,087.82080	3,063.653	21.96	0.9538	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			48.22080	38.753	21.96	0.0462	0.00	0	21,300
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			1,290.44130	1,237.521	22.08	0.5809	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			881.74130	846.521	22.08	0.4191	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			651.28890	612.075	23.58	0.2935	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			2,942.38890	2,919.175	23.58	0.7065	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			3,841.95050	3,820.663	20.30	0.9142	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			133.05050	127.763	20.30	0.0858	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			3,833.05920	3,811.678	20.30	0.9136	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			134.15920	128.778	20.30	0.0864	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			1,300.02860	1,249.759	21.53	0.5138	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,391.12860	1,356.859	21.53	0.4862	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			3,850.84900	3,829.655	20.31	0.9147	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			131.94900	126.755	20.31	0.0853	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,933.80600	2,891.956	19.14	0.7692	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			569.30600	542.356	19.14	0.2308	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			1,230.69170	1,182.829	21.66	0.4217	0.00	0	12,264



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
£ / R	On	08/09/2016		Foreign Exchange Option	25.85	Put		2,446.19170	2,413.229	21.66	0.5783	0.00	0	0
£ / R	On	08/09/2016		Foreign Exchange Option	21.20	Call		3,734.63770	3,690.740	18.54	0.8621	0.00	0	0
£ / R	On	08/09/2016		Foreign Exchange Option	21.20	Put		300.13770	271.140	18.54	0.1379	0.00	0	12,264
£ / R	On	08/09/2016		Foreign Exchange Option	22.25	Call		2,947.56400	2,905.889	19.13	0.7711	0.00	0	0
£ / R	On	08/09/2016		Foreign Exchange Option	22.25	Put		563.06400	536.289	19.13	0.2289	0.00	0	0
£ / R	On	08/09/2016		Foreign Exchange Option	22.26	Call		2,940.67650	2,898.917	19.13	0.7702	0.00	0	0
£ / R	On	08/09/2016		Foreign Exchange Option	22.26	Put		566.17650	539.317	19.13	0.2298	0.00	0	0
£ / R	On	19/09/2016		Foreign Exchange Option	23.01	Call		2,515.32150	2,467.473	19.28	0.7000	0.00	0	0
£ / R	On	19/09/2016		Foreign Exchange Option	23.01	Put		835.12150	801.373	19.28	0.3000	0.00	0	0
£ / R	On	19/09/2016		Foreign Exchange Option	22.99	Call		2,527.44440	2,479.765	19.28	0.7020	0.00	0	0
£ / R	On	19/09/2016		Foreign Exchange Option	22.99	Put		827.24440	793.666	19.28	0.2980	0.00	0	0
£ / R	On	19/09/2016		Foreign Exchange Option	23.00	Call		2,521.37740	2,473.614	19.28	0.7010	0.00	0	0
£ / R	On	19/09/2016		Foreign Exchange Option	23.00	Put		831.17740	797.514	19.28	0.2990	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.65	Call		3,241.75500	3,194.014	18.13	0.7561	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.65	Put		717.45500	686.314	18.13	0.2439	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.63	Call		3,255.65250	3,208.000	18.13	0.7577	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.63	Put		711.35250	680.300	18.13	0.2423	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.64	Call		3,248.69940	3,201.006	18.13	0.7569	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.64	Put		714.39940	683.306	18.13	0.2431	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>512,748.50</b>	<b>21</b>	<b>114,223</b>	
¥ / R	On	14/03/2016		Foreign Exchange Future			0.14014	0.14413		0.0000	0.00	0	6,998	
¥ / R	On	13/06/2016		Foreign Exchange Future			0.14292	0.14699		0.0000	0.00	0	4,588	
¥ / R	On	19/09/2016		Foreign Exchange Future			0.14615	0.15031		0.0000	0.00	0	874	
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>12,460</b>	
¥ / R	On	14/03/2016		Foreign Exchange Option	0.12	Call		2,417.87310	2,020.192	19.34	0.9847	0.00	0	0
¥ / R	On	14/03/2016		Foreign Exchange Option	0.12	Put		4.77310	5.692	19.34	0.0153	0.00	0	0
¥ / R	On	14/03/2016		Foreign Exchange Option	0.10	Call		4,413.13160	4,014.535	24.48	0.9999	0.00	0	0
¥ / R	On	14/03/2016		Foreign Exchange Option	0.10	Put		0.03160	0.035	24.48	0.0001	0.00	0	0
¥ / R	On	14/03/2016		Foreign Exchange Option	0.11	Call		3,414.29370	3,016.068	24.48	0.9962	0.00	0	0
¥ / R	On	14/03/2016		Foreign Exchange Option	0.11	Put		1.19370	1.568	24.48	0.0038	0.00	0	0
¥ / R	On	13/06/2016		Foreign Exchange Option	0.12	Put		16.42500	30.060	17.10	0.0458	0.00	0	0
¥ / R	On	13/06/2016		Foreign Exchange Option	0.13	Call		1,811.31990	1,455.620	17.68	0.8190	0.00	0	0
¥ / R	On	13/06/2016		Foreign Exchange Option	0.13	Put		112.11990	163.820	17.68	0.1810	0.00	0	0
¥ / R	On	13/06/2016		Foreign Exchange Option	0.11	Call		3,707.42680	3,300.927	19.63	0.9858	0.00	0	0
¥ / R	On	13/06/2016		Foreign Exchange Option	0.11	Put		8.22680	9.127	19.63	0.0142	0.00	0	0
¥ / R	On	13/06/2016		Foreign Exchange Option	0.12	Call		2,715.62500	2,321.860	17.10	0.9542	0.00	0	0
¥ / R	On	19/09/2016		Foreign Exchange Option	0.11	Call		4,046.01460	3,630.771	17.56	0.9804	0.00	0	0
¥ / R	On	19/09/2016		Foreign Exchange Option	0.11	Put		14.81460	15.671	17.56	0.0196	0.00	0	0
¥ / R	On	19/09/2016		Foreign Exchange Option	0.12	Call		3,087.74220	2,689.329	17.69	0.9255	0.00	0	0
¥ / R	On	19/09/2016		Foreign Exchange Option	0.12	Put		56.54220	74.229	17.69	0.0745	0.00	0	0
¥ / R	On	19/09/2016		Foreign Exchange Option	0.13	Call		2,216.15470	1,851.414	17.83	0.8107	0.00	0	0
¥ / R	On	19/09/2016		Foreign Exchange Option	0.13	Put		184.95470	236.314	17.83	0.1893	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>12,460</b>
€ / R	On	25/01/2016	Foreign Exchange Future			17.77620		18.11140			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			17.78350		18.11530			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			17.85920		18.19280			0.0000	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Future			17.88140		18.21650			0.0000	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Future			17.88770		18.22160			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			17.92550		18.26030			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.95200		18.28720			0.0000	17,987,904.00	1,002	68,323
€ / R	On	22/03/2016	Foreign Exchange Future			17.98570		18.32150			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.98660		18.32250			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			18.07680		18.41430			0.0000	144,614.40	8	11
€ / R	On	26/04/2016	Foreign Exchange Future			18.12080		18.45910			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			18.00820		18.34450			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			18.24490		18.58620			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			18.24610		18.58740			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			18.31540		18.65820			0.0000	1,831,540.00	100	41,244
€ / R	On	19/09/2016	Foreign Exchange Future			18.73620		19.08480			0.0000	0.00	0	6,298
€ / R	On	19/12/2016	Foreign Exchange Future			19.15750		19.51330			0.0000	0.00	0	5,846
<b>Total € / R Future</b>												<b>19,964,058.40</b>	<b>1,110</b>	<b>122,253</b>
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			3,501.40590	3,166.218	57.82	0.9999	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			0.00590	0.018	57.82	0.0001	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			3,491.40600	3,156.218	57.64	0.9999	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			0.00600	0.018	57.64	0.0001	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			3,481.40610	3,146.218	57.46	0.9999	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			0.00610	0.018	57.46	0.0001	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			3,261.40940	2,926.220	53.47	0.9999	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			0.00940	0.020	53.47	0.0001	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			3,191.41080	2,856.220	52.20	0.9999	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			0.01080	0.020	52.20	0.0001	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			2,595.64520	2,264.016	34.53	0.9980	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			0.34520	0.516	34.53	0.0020	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			2,965.42260	2,633.695	36.87	0.9992	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			0.12260	0.194	36.87	0.0008	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			2,795.80010	2,463.693	23.68	0.9890	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			3.00010	4.493	23.68	0.0110	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			2,139.90380	1,811.007	20.60	0.9706	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			7.10380	11.807	20.60	0.0294	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Call			429.89790	282.572	21.47	0.3689	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Put			523.39790	711.171	21.47	0.6311	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			2,687.20420	2,354.562	21.47	0.9842	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			5.60420	6.862	21.47	0.0158	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			2,701.33670	2,368.664	20.98	0.9744	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			11.03670	13.164	20.98	0.0256	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.25760	0.419	27.25	0.0008	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			5,087.55200	4,752.575	27.05	0.9989	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.35200	0.575	27.05	0.0011	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			4,438.46980	4,104.098	26.17	0.9963	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			1.26980	2.098	26.17	0.0037	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			95.13290	148.720	19.51	0.1957	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			27.70350	17.667	26.56	0.0267	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			3,640.50350	3,965.667	26.56	0.9733	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			2,165.80940	1,839.849	19.00	0.9346	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			28.60940	37.848	19.00	0.0654	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			5,237.45760	4,902.419	27.25	0.9992	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			34.02130	51.627	19.10	0.0846	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			1,601.44210	1,311.025	19.41	0.8350	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			74.24210	119.025	19.41	0.1650	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			2,359.94500	2,032.055	19.72	0.9480	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			22.74500	30.055	19.72	0.0520	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			1,482.33290	1,200.721	19.51	0.8043	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			23.80950	31.463	19.58	0.0544	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			2,311.28320	1,983.826	19.54	0.9449	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			24.08320	31.826	19.54	0.0551	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			3,334.68290	3,002.021	23.30	0.9829	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			7.48290	10.021	23.30	0.0171	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			2,021.22130	1,703.627	19.10	0.9154	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			8.26800	11.047	22.97	0.0189	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			2,929.00930	2,597.675	21.82	0.9730	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			11.80930	15.675	21.82	0.0270	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			4,258.97680	3,924.937	25.93	0.9949	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			1.77680	2.937	25.93	0.0051	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			2,321.00950	1,993.463	19.58	0.9456	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			4.88400	6.811	24.60	0.0115	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			3,394.20240	3,061.393	23.51	0.9840	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			7.00240	9.393	23.51	0.0160	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			4,298.85020	3,964.728	25.99	0.9952	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			1.65020	2.728	25.99	0.0048	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			3,245.46800	2,913.047	22.97	0.9811	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			4,288.88100	3,954.779	25.97	0.9951	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			1.68100	2.779	25.97	0.0049	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			4,278.91240	3,944.831	25.96	0.9950	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			1.71240	2.831	25.96	0.0050	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			3,692.08400	3,358.812	24.60	0.9885	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			588.32380	438.104	21.46	0.4088	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			686.82380	872.404	21.46	0.5912	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			599.21220	448.909	21.47	0.4111	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			696.71220	882.309	21.47	0.5889	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			787.82630	975.236	21.28	0.5697	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	15/04/2016	Foreign Exchange Option	18.50	Call			702.12630	552.036	21.28	0.4303	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			735.62590	587.468	21.22	0.4317	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			846.52590	1,036.668	21.22	0.5683	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			691.51970	551.128	21.20	0.4111	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			917.01970	1,112.928	21.20	0.5889	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			852.51040	702.313	21.05	0.4480	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			946.31040	1,137.413	21.05	0.5520	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			860.15180	709.945	21.05	0.4490	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			952.75180	1,143.845	21.05	0.5510	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			34.66880	51.463	18.82	0.0539	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			4,472.51940	4,132.477	20.27	0.9807	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			14.31940	17.077	20.27	0.0193	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			2,783.83800	2,475.376	18.80	0.8904	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			85.63800	119.976	18.80	0.1096	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			3,451.90490	3,125.523	18.82	0.9473	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			33.70490	50.123	18.82	0.0527	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			3,442.38410	3,116.189	18.82	0.9467	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			34.18410	50.789	18.82	0.0533	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			3,432.86880	3,106.863	18.82	0.9461	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			54.06200	64.405	17.98	0.0528	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			4,179.18570	3,840.996	17.96	0.9469	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			54.38570	64.796	17.96	0.0531	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			4,198.54160	3,860.216	17.99	0.9476	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			53.74160	64.016	17.99	0.0524	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			4,188.86200	3,850.605	17.98	0.9472	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			266.96300	321.926	18.44	0.1657	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,983.73870	2,697.231	18.41	0.7887	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			370.43870	439.731	18.41	0.2113	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,915.00570	2,631.251	18.40	0.7799	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			391.70570	463.751	18.40	0.2201	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			394.11930	466.473	18.40	0.2211	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,899.84850	2,616.707	18.40	0.7779	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			396.54850	469.207	18.40	0.2221	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			1,095.88110	968.697	21.92	0.3863	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,382.58110	2,611.197	21.92	0.6137	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			3,380.26300	3,079.426	18.44	0.8343	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			849.26770	748.619	23.08	0.3094	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,235.96770	3,491.119	23.08	0.6906	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,907.41930	2,623.973	18.40	0.7789	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>19,964,058.40</b>	<b>1,110</b>	<b>455,923</b>
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.63680		11.64910			0.0000	5,818,400.00	500	14,938
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.79060		11.80390			0.0000	0.00	0	2,814
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.97200		11.98570			0.0000	0.00	0	500

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 Future			12.15480		12.16980			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>5,818,400.00</b>	<b>500</b>	<b>18,252</b>
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			478.35890	448.759	18.24	0.6304	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			229.25890	211.959	18.24	0.3696	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			472.44960	442.804	18.25	0.6256	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			233.34960	216.004	18.25	0.3744	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			88.42380	72.057	20.32	0.1590	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,039.32380	1,035.257	20.32	0.8410	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,857.13280	1,843.223	22.09	0.9822	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			8.03280	6.423	22.09	0.0178	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,273.77040	1,255.106	18.68	0.9483	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			24.67040	18.306	18.68	0.0517	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			914.15460	890.267	18.11	0.8698	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			65.05460	53.467	18.11	0.1302	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			2,163.60650	2,150.634	23.86	0.9896	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			4.50650	3.834	23.86	0.0104	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			2,153.69130	2,140.698	23.80	0.9894	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			4.59130	3.898	23.80	0.0106	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			2,143.77770	2,130.762	23.74	0.9892	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			4.67770	3.962	23.74	0.0108	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,770.00820	1,757.508	18.10	0.9251	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			46.10820	46.908	18.10	0.0749	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,760.87490	1,748.315	18.09	0.9240	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			46.97490	47.715	18.09	0.0760	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,751.75380	1,739.134	18.08	0.9228	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			47.85380	48.534	18.08	0.0772	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			101.30870	98.063	17.21	0.1134	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,894.40870	1,877.428	17.22	0.8891	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			98.70870	95.428	17.22	0.1109	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,885.70200	1,868.739	17.21	0.8879	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			100.00200	96.739	17.21	0.1121	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,877.00870	1,860.063	17.21	0.8866	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,718.78270	1,702.310	16.92	0.8128	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			218.98270	217.510	16.92	0.1872	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,710.86950	1,694.405	16.91	0.8113	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			221.06950	219.605	16.91	0.1887	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,726.71100	1,710.231	16.92	0.8143	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			216.91100	215.431	16.92	0.1857	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>5,818,400.00</b>	<b>500</b>	<b>19,452</b>
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.70590		11.69970			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.91140		11.90610			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 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			41.66420	32.966	16.45	0.0945	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			948.86950	946.720	16.43	0.9106	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			39.16950	30.820	16.43	0.0894	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			940.10180	937.778	16.44	0.9081	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			40.40180	31.878	16.44	0.0919	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			931.36420	928.866	16.45	0.9055	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,158.50710	1,156.225	16.17	0.8300	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			122.40710	114.825	16.17	0.1700	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,150.57800	1,148.233	16.18	0.8277	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			124.47800	116.833	16.18	0.1723	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,142.67650	1,140.264	16.18	0.8254	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			126.57650	118.864	16.18	0.1746	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			16.38180		16.71660			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			16.74070		17.08370			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			1,768.98010	1,444.614	19.30	0.8936	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			52.38010	62.814	19.30	0.1064	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,759.52280	1,435.997	19.32	0.8917	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			52.92280	64.197	19.32	0.1083	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,778.44240	1,453.254	19.29	0.8954	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			51.84240	61.454	19.29	0.1046	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,763.35820	2,443.745	20.19	0.8943	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			89.65820	113.045	20.19	0.1057	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,781.35680	2,461.503	20.21	0.8961	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			87.65680	110.803	20.21	0.1039	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,772.35300	2,452.619	20.20	0.8952	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			88.65300	111.919	20.20	0.1048	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>6,452</b>
CNH / R	On	14/03/2016	Foreign Exchange Future			2.49100		2.52420			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.50530		2.53350			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			3,306.66160	2,991.036	23.88	0.9227	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			64.66160	81.036	23.88	0.0773	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			3,211.87710	2,897.461	23.66	0.9170	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			69.87710	87.461	23.66	0.0830	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			3,401.82100	3,085.067	24.09	0.9281	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			59.82100	75.067	24.09	0.0719	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			3,494.82110	3,243.096	21.25	0.8436	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			259.82110	290.096	21.25	0.1564	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			3,411.61370	3,162.926	21.26	0.8352	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			276.61370	309.926	21.26	0.1648	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			3,329.22430	3,083.725	21.27	0.8266	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			294.22430	330.725	21.27	0.1734	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>0</b>
DKK / R	On	14/03/2016	Foreign Exchange Future			2.40670		2.45130			0.0000	0.00	0	123
DKK / R	On	13/06/2016	Foreign Exchange Future			2.45590		2.50150			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>123</b>
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			3,068.83040	2,626.018	20.69	0.9310	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			55.83040	59.019	20.69	0.0690	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			2,973.02980	2,535.404	20.76	0.9221	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			60.02980	68.404	20.76	0.0779	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			3,164.93680	2,722.117	21.02	0.9358	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			51.93680	55.117	21.02	0.0642	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			4,313.43860	3,909.600	21.19	0.9064	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			98.43860	150.600	21.19	0.0936	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			4,223.32580	3,821.781	21.19	0.9002	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			108.32580	162.781	21.19	0.0998	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			4,133.95120	3,734.706	21.19	0.8937	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			118.95120	175.706	21.19	0.1063	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>123</b>
HK\$/R	On	14/03/2016	Foreign Exchange Future			2.12780		2.15500			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.16260		2.18880			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.19910		2.22630			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.23730		2.26350			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,381</b>
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Call			850.49650	674.256	19.84	0.5345	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			500.49650	596.256	19.84	0.4655	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			794.87550	628.212	19.94	0.5095	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			544.87550	650.212	19.94	0.4905	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			741.65340	584.659	20.04	0.4849	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			591.65340	706.659	20.04	0.5151	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			1,458.35970	1,285.737	19.82	0.5880	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			770.35970	859.737	19.82	0.4120	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			1,403.58600	1,233.117	19.83	0.5732	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			815.58600	907.117	19.83	0.4268	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			1,350.32000	1,182.012	19.84	0.5583	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			862.32000	956.012	19.84	0.4417	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			2,007.90000	1,818.028	19.83	0.6209	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			944.90000	1,027.028	19.83	0.3791	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,951.59620	1,765.159	19.87	0.6097	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			988.59620	1,074.159	19.87	0.3903	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,896.44700	1,713.474	19.90	0.5984	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,033.44700	1,122.474	19.90	0.4016	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			2,495.06120	2,302.822	19.95	0.6474	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,060.06120	1,129.822	19.95	0.3526	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			2,433.93440	2,244.508	19.93	0.6382	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,098.93440	1,171.508	19.93	0.3618	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			2,373.71840	2,187.142	19.91	0.6290	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,138.71840	1,214.142	19.91	0.3710	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			0.16070		0.16310			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.16050		0.16270			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.16000		0.16240			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			0.07160		0.07310			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06520		0.06650			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06300		0.06490			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			10.75120		10.84080			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.88190		10.97340			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			11.03490		11.12810			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			1,702.95620	1,613.910	18.84	0.9898	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			2.15620	2.710	18.84	0.0102	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,692.99780	1,603.964	18.78	0.9896	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			2.19780	2.764	18.78	0.0104	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,683.04050	1,594.019	18.71	0.9894	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	14/03/2016	Foreign Exchange Option	9.16	Put			2.24050	2.819	18.71	0.0106	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			14.66100	18.485	17.54	0.0372	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,978.32850	1,890.675	17.51	0.9622	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			14.92850	18.775	17.51	0.0378	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,997.79850	1,910.100	17.58	0.9634	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			14.39850	18.200	17.58	0.0366	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,988.06100	1,900.385	17.54	0.9628	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,734.32420	1,645.917	15.64	0.8989	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			66.22420	71.017	15.64	0.1011	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,725.44230	1,637.158	15.64	0.8974	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			67.34230	72.258	15.64	0.1026	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,716.57680	1,628.417	15.64	0.8960	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			68.47680	73.517	15.64	0.1040	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			1.08290		1.08490			0.0000	0.00	0	6,310
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.08600		1.08800			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.08990		1.09180			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>6,310</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>6,310</b>
RAIN	On	13/06/2016	Foreign Exchange Future			28,842.11000		29,300.64000			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			11.59520		11.70320			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.76630		11.87560			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			1,733.50800	1,628.270	22.17	0.9667	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			10.30800	13.070	22.17	0.0333	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,723.83500	1,618.675	22.17	0.9658	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			10.63500	13.475	22.17	0.0342	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,714.17090	1,609.091	22.17	0.9649	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			10.97090	13.891	22.17	0.0351	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,770.07770	1,678.279	22.22	0.8621	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			104.47770	121.979	22.22	0.1379	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,787.07320	1,694.897	22.22	0.8652	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			101.47320	118.597	22.22	0.1348	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,778.56720	1,686.580	22.22	0.8636	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			102.96720	120.280	22.22	0.1364	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 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			5.43580		5.48180			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.39070		5.43550			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			994.32370	948.180	23.43	0.9863	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			2.52370	2.380	23.43	0.0137	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			984.41460	938.255	23.30	0.9858	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			2.61460	2.455	23.30	0.0142	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			974.50900	928.333	23.16	0.9854	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			2.70900	2.533	23.16	0.0146	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			714.57480	674.204	18.67	0.8693	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			39.07480	43.504	18.67	0.1307	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			705.95480	665.603	18.65	0.8657	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			40.45480	44.903	18.65	0.1343	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			697.37360	657.039	18.62	0.8621	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			41.87360	46.339	18.62	0.1379	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			1.42780		1.43130			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.34050		1.36290			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>2,283,436,432.30</b>	<b>137,394</b>	<b>1,284,327</b>
<b>Total Options</b>												<b>136,088,807.91</b>	<b>199,625</b>	<b>2,226,896</b>
<b>Grand Total:</b>												<b>2,419,525,240.21</b>	<b>337,019</b>	<b>3,511,223</b>