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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/01/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/01/2016 Foreign Exchange Future			16.38280		16.43480			0.0000	6,553,120.00	400	0
\$ / R On 29/01/2016 Foreign Exchange Future			16.38560		16.43480			0.0000	0.00	0	212
\$ / R On 01/02/2016 Foreign Exchange Future			16.39160		16.44370			0.0000	0.00	0	0
\$ / R On 08/02/2016 Foreign Exchange Future			16.41280		16.46490			0.0000	0.00	0	0
\$ / R On 10/02/2016 Foreign Exchange Future			16.41890		16.47100			0.0000	100,976,235.00	6,150	4,300
\$ / R On 12/02/2016 Foreign Exchange Future			16.42500		16.47710			0.0000	0.00	0	506
\$ / R On 15/02/2016 Foreign Exchange Future			16.43420		16.48620			0.0000	0.00	0	4,330
\$ / R On 16/02/2016 Foreign Exchange Future			16.43720		16.48930			0.0000	0.00	0	993
\$ / R On 17/02/2016 Foreign Exchange Future			16.44030		16.49230			0.0000	0.00	0	300
\$ / R On 19/02/2016 Foreign Exchange Future			16.44640		16.49840			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			16.46470		16.51670			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			16.46780		16.51980			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			16.47700		16.52890			0.0000	0.00	0	218
\$ / R On 02/03/2016 Foreign Exchange Future			16.48320		16.53510			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			16.49870		16.55070			0.0000	0.00	0	301
\$ / R On 11/03/2016 Foreign Exchange Future			16.51120		16.56310			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			16.52050		16.57250			0.0000	553,998,447.00	33,534	917,067
\$ / R On 15/03/2016 Foreign Exchange Future			16.52360		16.57560			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			16.52670		16.57870			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			16.54850		16.60050			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			16.56720		16.61910			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			16.57340		16.62540			0.0000	0.00	0	35
\$ / R	On	05/04/2016	Foreign Exchange Future			16.58910		16.64100			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future			16.59220		16.64420			0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future			16.59540		16.64730			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			16.62050		16.67230			0.0000	0.00	0	1,765
\$ / R	On	18/04/2016	Foreign Exchange Future			16.62990		16.68170			0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Future			16.63620		16.68790			0.0000	0.00	0	700
\$ / R	On	25/04/2016	Foreign Exchange Future			16.65190		16.70360			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			16.65500		16.70670			0.0000	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Future			16.70340		16.70340			0.0000	6,180,258.00	370	370
\$ / R	On	10/05/2016	Foreign Exchange Future			16.69960		16.75140			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			16.70920		16.76100			0.0000	0.00	0	50
\$ / R	On	17/05/2016	Foreign Exchange Future			16.72200		16.77380			0.0000	0.00	0	100
\$ / R	On	27/05/2016	Foreign Exchange Future			16.75390		16.80590			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.76670		16.81870			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			16.78590		16.83790			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.79230		16.84430			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.79550		16.84750			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.80830		16.86030			0.0000	18,052,114.20	1,074	91,692
\$ / R	On	24/06/2016	Foreign Exchange Future			16.84340		16.89560			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.85620		16.90840			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			16.94570		16.99810			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.94890		17.00130			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.99990		17.05260			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			17.05140		17.10420			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			17.08910		17.14190			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			17.09600		17.14880			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			17.09940		17.15220			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			17.11310		17.16600			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			17.12000		17.17290			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			17.13370		17.18660			0.0000	856,685.00	50	35,439
\$ / R	On	28/09/2016	Foreign Exchange Future			17.16460		17.21750			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			17.26070		17.31370			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			17.37720		17.43170			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			17.43390		17.48910			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			17.45160		17.50700			0.0000	8,725,800.00	500	14,298
\$ / R	On	13/03/2017	Foreign Exchange Future			17.69110		17.74650			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.89910		17.95400			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>695,342,659.20</b>	<b>42,078</b>	<b>1,074,694</b>
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			2,934.80000	2,882.800	25.18	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			0.00000	0.000	25.18	0.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			1,954.80000	1,902.800	25.18	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			0.00000	0.000	25.18	0.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			1,274.81830	1,222.800	25.18	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			0.01830	0.000	25.18	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	12.97	Call			3,464.80000	3,412.800	25.18	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			0.00000	0.000	25.18	0.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			3,324.80000	3,272.800	25.18	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			0.00000	0.000	25.18	0.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			1,114.82200	1,062.800	25.18	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			0.02200	0.000	25.18	0.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			4,634.80000	4,582.800	25.18	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	25.18	0.0000	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			2,694.82710	2,645.623	65.13	0.9999	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			0.02710	0.023	65.13	0.0001	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			2,174.83620	2,125.630	52.99	0.9998	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			0.03620	0.030	52.99	0.0002	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call			1,934.84160	1,885.633	47.38	0.9998	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put			0.04160	0.033	47.38	0.0002	0.00	0	2,000
\$ / R	On	01/02/2016	Foreign Exchange Option	16.84	Call			52.25610	33.710	22.27	0.1533	0.00	0	2,500
\$ / R	On	01/02/2016	Foreign Exchange Option	16.84	Put			448.55610	482.110	22.27	0.8467	0.00	0	0
\$ / R	On	08/02/2016	Foreign Exchange Option	16.57	Call			204.95970	165.154	19.74	0.4019	0.00	0	5,000
\$ / R	On	08/02/2016	Foreign Exchange Option	16.57	Put			310.05970	322.354	19.74	0.5981	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Call			549.94260	492.120	18.37	0.7639	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Put			88.94260	83.220	18.37	0.2361	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.45	Call			0.00000	233.568	19.38	0.4877	1,167,841.50	5,000	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.45	Put			0.00000	264.668	19.38	0.5123	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Call			213.61550	175.953	20.11	0.3758	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Put			396.51550	410.953	20.11	0.6242	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Call			203.33800	166.697	20.21	0.3605	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Put			416.23800	431.697	20.21	0.6395	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			4,877.10660	4,825.008	41.30	1.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.00660	0.008	41.30	0.0000	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			1,096.32940	1,042.470	19.91	0.9414	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			19.22940	17.470	19.91	0.0586	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Call			192.96160	158.875	19.89	0.3314	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Put			486.76160	504.675	19.89	0.6686	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Call			260.17380	220.402	19.37	0.4176	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Put			380.87380	393.202	19.37	0.5824	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Call			258.08930	219.039	19.50	0.4072	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Put			405.78930	418.739	19.50	0.5928	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			2,200.23620	2,148.554	22.88	0.9931	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			1.83620	2.154	22.88	0.0069	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			1,595.91380	1,546.190	20.89	0.9711	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			7.51380	9.790	20.89	0.0289	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			2,569.20720	2,517.210	24.02	0.9973	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			0.80720	0.810	24.02	0.0027	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			941.33110	887.280	17.66	0.8547	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			64.63110	62.580	17.66	0.1453	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			4,716.71810	4,664.722	31.23	0.9999	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.01810	0.022	31.23	0.0001	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			3,017.29220	2,965.204	24.09	0.9985	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			0.59220	0.504	24.09	0.0015	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			1,683.02670	1,633.217	19.07	0.9750	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			6.32670	8.517	19.07	0.0250	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			1,874.50700	1,823.684	19.57	0.9827	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			4.70700	5.884	19.57	0.0173	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			1,933.67600	1,882.960	19.24	0.9830	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			4.77600	5.960	19.24	0.0170	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			2,610.72490	2,558.813	22.13	0.9949	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			1.82490	1.813	22.13	0.0051	0.00	0	100
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			6.30210	6.457	18.96	0.0180	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			1,931.49500	1,879.760	18.91	0.9817	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			6.39500	6.560	18.91	0.0183	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			1,921.58930	1,869.865	18.87	0.9814	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			6.48930	6.665	18.87	0.0186	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Call			1,093.41610	1,041.464	17.77	0.8739	0.00	0	27,500
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Put			58.31610	58.264	17.77	0.1261	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			1,941.40210	1,889.657	18.96	0.9820	0.00	0	10,000
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			1,910.59260	1,857.078	18.14	0.9777	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			9.89260	8.378	18.14	0.0223	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			4,033.52370	3,981.684	26.39	0.9989	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.42370	0.484	26.39	0.0011	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			5,478.76400	5,530.807	28.37	0.9973	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put			1,251.17390	1,276.703	21.75	0.7905	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	28.37	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			133,427.50000	133,479.500	28.37	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			13.33290	10.108	26.42	0.0183	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			3,670.83290	3,719.608	26.42	0.9817	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			1.26400	1.307	28.37	0.0027	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put			747.75510	761.749	20.21	0.6399	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.22530	0.239	28.37	0.0006	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			6,577.72530	6,629.739	28.37	0.9994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			218.39130	187.627	21.20	0.2574	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			1,055.89130	1,077.127	21.20	0.7426	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call			173.67390	147.203	21.75	0.2095	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			580.85000	590.312	19.60	0.5640	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			99.08560	80.983	23.05	0.1239	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			1,766.58560	1,800.483	23.05	0.8761	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			351.35200	311.516	19.96	0.3893	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			678.85200	691.016	19.96	0.6107	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call			320.25510	282.249	20.21	0.3601	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			408.39300	411.980	18.92	0.4614	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			270.81550	236.100	20.65	0.3116	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			878.31550	895.600	20.65	0.6884	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			483.60950	437.657	19.11	0.5033	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			461.10950	467.157	19.11	0.4967	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	16.75	Call		403.35000	360.812	19.60	0.4360	0.00	0	35,201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put		292.06530	293.137	18.57	0.3717	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call		367.94820	327.202	19.84	0.4045	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put		645.44820	656.702	19.84	0.5955	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call		586.95260	537.329	18.76	0.5780	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put		354.45260	356.829	18.76	0.4220	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call		530.89300	482.480	18.92	0.5386	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		215.24630	214.933	18.28	0.3013	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		506.82010	459.008	18.99	0.5209	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		434.32010	438.508	18.99	0.4791	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		694.00340	642.676	18.49	0.6462	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		271.50340	272.176	18.49	0.3538	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call		664.56530	613.637	18.57	0.6283	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put		167.03530	166.043	18.07	0.2510	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call		624.87510	574.564	18.66	0.6032	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put		322.37510	324.064	18.66	0.3968	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		794.28460	741.918	18.27	0.7022	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		211.78460	211.418	18.27	0.2978	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		787.74630	735.433	18.28	0.6987	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put		105.09460	102.750	17.76	0.1758	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call		718.20620	666.586	18.44	0.6603	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put		255.70620	256.086	18.44	0.3397	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call		947.02260	893.788	17.96	0.7745	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put		144.52260	143.288	17.96	0.2255	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call		889.53530	836.543	18.07	0.7490	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put		97.29750	94.639	17.71	0.1650	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call		854.72440	801.926	18.14	0.7326	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put		182.22440	181.427	18.14	0.2674	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call		1,085.60330	1,031.176	17.75	0.8270	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put		103.10330	100.676	17.75	0.1730	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call		1,077.59460	1,023.250	17.76	0.8242	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put		78.06960	74.746	17.60	0.1373	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		961.73450	908.448	17.93	0.7807	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		139.23450	137.948	17.93	0.2193	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call		1,117.91670	1,063.186	17.70	0.8376	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put		95.41670	92.686	17.70	0.1624	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call		1,109.79750	1,055.139	17.71	0.8350	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put		45.13610	41.261	17.34	0.0853	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call		1,101.70570	1,047.121	17.73	0.8323	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put		99.20570	96.621	17.73	0.1677	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call		1,355.48800	1,299.648	17.41	0.9017	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put		52.98800	49.148	17.41	0.0983	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call		1,200.56960	1,145.246	17.60	0.8627	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put		29.84930	26.184	17.16	0.0586	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call		1,134.23770	1,079.368	17.68	0.8428	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put		91.73770	88.868	17.68	0.1572	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			1,453.57890	1,397.718	17.29	0.9216	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			41.07890	37.218	17.29	0.0784	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			1,417.63610	1,361.761	17.34	0.9147	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			26.94220	23.375	17.12	0.0533	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			1,373.14290	1,317.285	17.39	0.9055	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			50.64290	46.785	17.39	0.0945	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,590.86600	1,535.247	17.14	0.9441	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			28.36600	24.747	17.14	0.0559	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			1,572.34930	1,516.684	17.16	0.9414	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			17.16760	13.535	17.44	0.0327	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			1,563.11430	1,507.427	17.17	0.9400	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			30.61430	26.927	17.17	0.0600	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,693.73510	1,638.435	17.02	0.9574	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			21.23510	17.935	17.02	0.0426	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,609.44220	1,553.875	17.12	0.9467	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			12.12300	9.930	18.61	0.0235	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,600.14670	1,544.553	17.13	0.9454	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			27.64670	24.053	17.13	0.0546	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			1,888.50340	1,833.206	17.67	0.9695	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			16.00340	12.706	17.67	0.0305	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			1,839.66760	1,784.035	17.44	0.9673	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			8.74250	7.475	19.74	0.0173	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			1,790.92190	1,734.928	17.20	0.9650	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			18.42190	14.428	17.20	0.0350	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			2,114.13330	2,060.077	18.75	0.9774	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			11.63330	9.577	18.75	0.0226	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			2,084.62300	2,030.430	18.61	0.9765	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			7.05480	6.225	20.49	0.0142	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,996.22820	1,941.582	18.19	0.9736	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			13.72820	11.082	18.19	0.0264	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			2,370.67340	2,317.555	19.97	0.9837	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			8.17340	7.055	19.97	0.0163	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			2,321.24250	2,267.975	19.74	0.9827	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			5.70740	5.207	21.24	0.0117	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			2,271.85350	2,218.423	19.50	0.9816	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			9.35350	7.923	19.50	0.0184	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,578.67780	2,526.065	20.96	0.9874	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			6.17780	5.565	20.96	0.0126	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			2,479.55480	2,426.725	20.49	0.9858	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			3.80940	3.724	22.69	0.0081	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			2,380.56440	2,327.475	20.02	0.9839	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			8.06440	6.975	20.02	0.0161	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			2,817.00900	2,764.780	22.08	0.9905	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			4.50900	4.279	22.08	0.0095	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			2,638.20740	2,585.707	21.24	0.9883	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			2.37210	2.535	24.43	0.0054	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			2,628.28310	2,575.765	21.19	0.9882	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			5.78310	5.265	21.19	0.0118	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			3,025.93600	2,973.923	23.07	0.9926	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			3.43600	3.423	23.07	0.0074	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			2,946.30940	2,894.224	22.69	0.9919	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			1.24050	1.405	25.15	0.0030	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			2,826.95070	2,774.734	22.13	0.9906	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			4.45070	4.234	22.13	0.0094	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,374.61080	3,322.885	24.71	0.9950	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			2.11080	2.385	24.71	0.0050	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			3,314.87210	3,263.035	24.43	0.9946	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			0.50950	0.579	25.85	0.0013	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			3,075.72210	3,023.748	23.30	0.9930	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			3.22210	3.248	23.30	0.0070	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			3,773.39360	3,721.514	25.41	0.9978	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			0.89360	1.014	25.41	0.0022	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			3,623.74050	3,571.905	25.15	0.9970	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.15990	0.182	26.70	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			3,474.21040	3,422.434	24.89	0.9959	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			1.71040	1.934	24.89	0.0041	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			4,312.75900	4,260.795	26.35	0.9993	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			0.25900	0.295	26.35	0.0007	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			4,023.00950	3,971.079	25.85	0.9987	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.13800	0.158	26.81	0.0004	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			3,833.28220	3,781.388	25.52	0.9980	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			0.78220	0.888	25.52	0.0020	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			4,522.65610	4,470.678	26.72	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.15610	0.178	26.72	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			4,512.65990	4,460.682	26.70	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.09040	0.103	27.11	0.0002	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			4,462.68060	4,410.706	26.62	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.18060	0.206	26.62	0.0005	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			4,622.62200	4,570.639	26.90	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.12200	0.139	26.90	0.0003	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			4,572.63800	4,520.658	26.81	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.11040	0.126	26.97	0.0003	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			4,532.65230	4,480.674	26.74	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.15230	0.174	26.74	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			4,772.58380	4,720.596	27.16	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.08380	0.096	27.16	0.0002	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			4,742.59040	4,690.603	27.11	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.00590	0.007	27.60	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			5,022.54180	4,970.550	27.60	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.04180	0.050	27.60	0.0001	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			4,972.55010	4,920.557	27.51	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.05010	0.057	27.51	0.0001	0.00	0	30,000

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	11.91	Call			4,662.61040	4,610.626	26.97	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			5,522.50590	5,470.507	27.60	1.0000	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			939.16130	885.980	18.04	0.7664	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			153.56130	152.380	18.04	0.2336	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,965.03970	1,911.637	18.46	0.9668	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			16.33970	14.937	18.46	0.0332	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			3,241.65080	3,189.838	23.96	0.9935	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			2.95080	3.138	23.96	0.0065	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,936.74890	2,884.790	22.13	0.9877	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			6.24890	6.290	22.13	0.0123	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,666.85350	1,612.451	17.45	0.9333	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			36.35350	33.951	17.45	0.0667	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			1,442.64570	1,389.604	17.58	0.8810	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			73.54570	72.404	17.58	0.1190	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			899.77700	850.163	18.24	0.7034	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			240.67700	242.963	18.24	0.2966	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			4,819.39710	4,767.508	25.97	0.9994	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.29710	0.308	25.97	0.0006	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			3,124.92840	3,073.492	22.34	0.9884	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			5.82840	6.292	22.34	0.0116	0.00	0	150
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			509.32830	467.002	19.48	0.4703	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			613.92830	623.602	19.48	0.5297	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			995.47510	945.989	18.03	0.7272	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			224.47510	226.889	18.03	0.2728	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			511.67250	470.069	19.52	0.4604	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			660.67250	670.969	19.52	0.5396	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			892.14760	843.447	18.30	0.6781	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			287.94760	291.247	18.30	0.3219	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			786.52790	739.045	18.59	0.6227	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			369.22790	373.645	18.59	0.3773	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			1,034.79210	985.926	18.06	0.7181	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			252.49210	255.426	18.06	0.2819	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			470.88240	433.168	19.99	0.4049	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			879.18240	893.268	19.99	0.5951	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			2,728.91750	2,678.195	19.92	0.9708	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			17.21750	18.295	19.92	0.0292	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			1,393.03260	1,341.301	17.53	0.8291	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			131.33260	131.401	17.53	0.1709	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			620.00920	577.590	19.24	0.4993	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			642.10920	651.390	19.24	0.5007	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			603.21150	562.016	19.36	0.4797	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			709.61150	720.116	19.36	0.5203	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			0.00000	614.529	19.14	0.5101	6,145,295.00	10,000	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			0.00000	649.529	19.14	0.4899	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			3,216.83930	3,166.350	20.62	0.9822	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			10.13930	11.350	20.62	0.0178	0.00	0	150



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			1,247.49370	1,196.479	17.66	0.7722	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			200.79370	201.479	17.66	0.2278	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			850.38260	803.784	18.51	0.6130	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			433.68260	438.784	18.51	0.3870	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			4,908.30310	4,856.561	25.21	0.9976	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			1.60310	1.561	25.21	0.0024	0.00	0	250
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			0.00000	3.400		1.0000	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			0.00000	0.000		0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			1,426.11270	1,374.879	17.57	0.7981	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			184.71270	185.278	17.57	0.2019	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			2,507.15260	2,456.466	18.52	0.9487	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			35.75260	36.866	18.52	0.0513	0.00	0	8,403
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			1,115.61790	1,067.754	18.08	0.6931	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			334.61790	338.554	18.08	0.3069	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			657.76950	617.102	19.59	0.4716	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			833.96950	845.102	19.59	0.5284	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			1,094.84120	1,047.929	18.33	0.6600	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			418.94120	424.029	18.33	0.3400	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			807.86510	764.377	19.19	0.5336	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			701.96510	710.477	19.19	0.4664	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			5,009.31510	4,957.720	24.27	0.9950	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			3.41510	3.820	24.27	0.0050	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			3,319.03190	3,269.256	19.08	0.9783	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			13.13190	15.356	19.08	0.0217	0.00	0	150
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			2,088.15720	2,037.919	17.59	0.8944	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			89.45720	91.219	17.59	0.1056	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			4,642.89040	4,591.496	22.41	0.9927	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			4.99040	5.596	22.41	0.0073	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			1,594.89750	1,544.363	17.59	0.7995	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			206.99750	208.463	17.59	0.2005	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			1,369.28110	1,319.920	17.87	0.7357	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			304.98110	307.620	17.87	0.2643	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			2,316.62470	2,266.918	17.70	0.9135	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			72.32470	74.618	17.70	0.0865	0.00	0	8,219
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			3,569.05460	3,518.789	18.99	0.9818	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			11.55460	13.289	18.99	0.0182	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			3,559.14140	3,508.892	18.96	0.9816	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			11.64140	13.392	18.96	0.0184	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			3,549.22840	3,498.995	18.93	0.9815	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			11.72840	13.495	18.93	0.0185	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			3,582.03210	3,531.845	18.82	0.9816	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			11.73210	13.545	18.82	0.0184	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			3,572.11880	3,521.949	18.79	0.9814	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			11.81880	13.649	18.79	0.0186	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			3,374.00580	3,324.862	18.31	0.9774	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			13.70580	16.562	18.31	0.0226	0.00	0	545

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			3,344.74710	3,295.657	18.29	0.9764	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			14.44710	17.357	18.29	0.0236	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			3,671.28170	3,620.948	19.09	0.9829	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			10.98170	12.648	19.09	0.0171	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			2,425.71850	2,376.577	17.70	0.9210	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			65.41850	68.277	17.70	0.0790	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			2,113.75030	2,063.177	17.48	0.8861	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			103.45030	104.877	17.48	0.1139	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			3,562.20620	3,512.054	18.76	0.9813	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			11.90620	13.754	18.76	0.0187	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,984.62150	1,933.124	17.39	0.8682	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			124.32150	124.824	17.39	0.1318	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			1,247.95800	1,201.036	18.07	0.6912	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			387.65800	392.736	18.07	0.3088	109,966.05	280	25,700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			2,656.21410	2,607.535	17.85	0.9405	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			45.91410	49.235	17.85	0.0595	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			1,189.13850	1,142.682	18.22	0.6702	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			428.83850	434.382	18.22	0.3298	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			1,149.38580	1,103.250	18.33	0.6554	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			459.08580	464.950	18.33	0.3446	0.00	0	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			2,044.50940	1,993.466	17.43	0.8768	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			114.20940	115.166	17.43	0.1232	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			977.19080	932.727	18.83	0.5862	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			616.89080	624.427	18.83	0.4138	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			962.75220	918.448	18.87	0.5800	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			632.45220	640.148	18.87	0.4200	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			1,218.24120	1,171.562	18.14	0.6807	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			407.94120	413.262	18.14	0.3193	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			916.02670	872.278	19.03	0.5595	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			685.72670	693.978	19.03	0.4405	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			906.94030	863.304	19.06	0.5554	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			696.64030	705.004	19.06	0.4446	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			1,116.22370	1,070.374	18.42	0.6427	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			485.92370	492.074	18.42	0.3573	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			792.59660	751.017	19.49	0.5018	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			852.29660	862.717	19.49	0.4982	0.00	0	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			788.67000	747.174	19.50	0.4999	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			858.37000	868.874	19.50	0.5001	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			953.23580	909.040	18.90	0.5759	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			642.93580	650.740	18.90	0.4241	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			739.35360	698.964	19.72	0.4753	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			939.05360	950.664	19.72	0.5247	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			516.20300	482.468	20.95	0.3534	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,445.90300	1,464.168	20.95	0.6466	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			837.24390	794.601	19.30	0.5233	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			786.94390	796.301	19.30	0.4767	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			451.57350	420.607	21.45	0.3146	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			1,661.27350	1,682.307	21.45	0.6854	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			430.75830	400.748	21.63	0.3018	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			1,740.45830	1,762.448	21.63	0.6982	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			780.87060	739.546	19.54	0.4961	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			870.57060	881.246	19.54	0.5039	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,869.79020	3,819.172	19.69	0.9855	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			9.49020	10.872	19.69	0.0145	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			352.47940	325.728	22.36	0.2520	91,203.70	280	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,092.17940	2,117.428	22.36	0.7480	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			466.82880	435.181	21.33	0.3239	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			1,606.52880	1,626.881	21.33	0.6761	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			4,705.47590	4,654.090	22.21	0.9926	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			5.17590	5.790	22.21	0.0074	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,959.18990	3,908.458	19.96	0.9865	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			8.88990	10.158	19.96	0.0135	0.00	0	6,600
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,890.61330	1,839.365	17.43	0.8402	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			165.01330	165.965	17.43	0.1598	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			962.29220	918.553	19.06	0.5638	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			706.69220	715.153	19.06	0.4362	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			3,423.19790	3,373.251	17.66	0.9772	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			14.79790	17.051	17.66	0.0228	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			988.32640	944.461	19.00	0.5699	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			699.92640	708.261	19.00	0.4301	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			812.26060	771.251	19.66	0.4914	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			943.86060	955.051	19.66	0.5086	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			5,112.83040	5,061.317	22.66	0.9939	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			4.43040	5.117	22.66	0.0061	0.00	0	250
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			1,118.32830	1,074.392	18.92	0.5876	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			720.22830	728.692	18.92	0.4124	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			580.38900	546.859	21.39	0.3464	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			1,772.28900	1,791.159	21.39	0.6536	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			788.19170	749.098	20.23	0.4473	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,236.89170	1,250.198	20.23	0.5527	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			5,206.99530	5,155.395	21.67	0.9927	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			5.69530	6.495	21.67	0.0073	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			3,517.24260	3,467.799	16.80	0.9760	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			15.94260	18.899	16.80	0.0240	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			900.33470	859.056	19.74	0.4974	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,029.03470	1,040.156	19.74	0.5026	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			4,364.16350	4,312.876	18.86	0.9851	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			11.56350	12.976	18.86	0.0149	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,830.79770	1,782.041	17.72	0.7777	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			298.19770	302.141	17.72	0.2223	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			3,621.44050	3,571.728	16.09	0.9753	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			17.24050	20.328	16.09	0.0247	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			828.79180	790.394	20.54	0.4364	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,424.59180	1,438.994	20.54	0.5636	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			761.18650	724.223	20.87	0.4066	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			1,586.98650	1,602.823	20.87	0.5934	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			5,311.59050	5,259.604	20.97	0.9914	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			7.39050	8.204	20.97	0.0086	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			3,460.80820	3,411.415	15.21	0.9725	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			18.90820	22.315	15.21	0.0275	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			856.91310	818.686	20.54	0.4394	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,455.01310	1,469.586	20.54	0.5606	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			838.62780	800.746	20.62	0.4316	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,496.72780	1,511.646	20.62	0.5684	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			3,659.53060	3,609.677	15.85	0.9753	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			17.63060	20.577	15.85	0.0247	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			3,391.76460	3,342.715	15.31	0.9681	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			22.96460	26.714	15.31	0.0319	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			1,013.93850	973.708	19.93	0.5010	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,165.13850	1,177.708	19.93	0.4990	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			850.69480	815.000	20.67	0.4343	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,498.49480	1,515.600	20.67	0.5657	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			3,670.11860	3,619.725	15.74	0.9756	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			17.91860	20.325	15.74	0.0244	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			2,386.95480	2,340.786	16.95	0.8580	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			170.95480	177.686	16.95	0.1420	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			635.49830	605.059	21.97	0.3357	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,179.49830	2,201.960	21.97	0.6643	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,880.02710	3,829.289	16.25	0.9777	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			17.12710	19.289	16.25	0.0223	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,899.92110	3,849.152	16.31	0.9779	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			17.02110	19.152	16.31	0.0221	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,889.97400	3,839.220	16.28	0.9778	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			17.07400	19.220	16.28	0.0222	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,893.78200	3,843.723	16.25	0.9771	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			17.18200	20.023	16.25	0.0229	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,777.90730	2,731.196	16.22	0.9107	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			91.30730	97.496	16.22	0.0893	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			1,472.28460	1,427.012	18.50	0.6499	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			645.68460	653.312	18.50	0.3501	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			1,234.27640	1,191.053	19.25	0.5720	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			907.67640	917.353	19.25	0.4280	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			985.59670	945.594	20.17	0.4803	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,298.99670	1,311.895	20.17	0.5197	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			919.00480	880.135	20.45	0.4540	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,432.40480	1,446.435	20.45	0.5460	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			3,913.68040	3,863.589	16.32	0.9773	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			17.08040	19.889	16.32	0.0227	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		3,903.73150	3,853.656	16.29	0.9772	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		17.13150	19.956	16.29	0.0228	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		497.73160	469.478	22.95	0.2668	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		2,861.13160	2,885.778	22.95	0.7332	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		3,963.42750	3,913.258	16.48	0.9779	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		16.82750	19.558	16.48	0.0221	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		3,736.18260	3,685.842	15.43	0.9752	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		18.68260	21.242	15.43	0.0248	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		794.38550	760.667	21.25	0.3954	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		1,826.88550	1,846.067	21.25	0.6046	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		754.26970	721.477	21.48	0.3782	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		1,946.76970	1,966.877	21.48	0.6218	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		5,426.31930	5,374.710	20.36	0.9901	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		8.81930	10.110	20.36	0.0099	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		3,837.99490	3,783.498	15.07	0.9745	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		24.29490	22.798	15.07	0.0255	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		764.53860	731.816	21.84	0.3634	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		2,220.83860	2,241.116	21.84	0.6366	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		746.88930	714.603	21.95	0.3561	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		2,283.18930	2,303.903	21.95	0.6439	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		5,523.37440	5,471.678	19.74	0.9896	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		9.67440	10.978	19.74	0.0104	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		5,641.08280	5,588.778	19.06	0.9894	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		9.38280	11.578	19.06	0.0106	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		3,962.04000	3,905.465	15.10	0.9710	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		30.34000	28.265	15.10	0.0290	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		737.66500	705.554	22.48	0.3328	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		2,705.96500	2,728.354	22.48	0.6672	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		4,850.47190	4,797.219	17.44	0.9791	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		21.37190	23.319	17.44	0.0209	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		4,870.25860	4,817.054	17.49	0.9793	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		21.15860	23.154	17.49	0.0207	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		4,860.36500	4,807.136	17.47	0.9792	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		21.26500	23.236	17.47	0.0208	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		4,227.15380	4,175.692	15.11	0.9756	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		20.15380	24.092	15.11	0.0244	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		4,217.17940	4,165.728	15.08	0.9755	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		20.17940	24.128	15.08	0.0245	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		4,177.28070	4,125.869	14.95	0.9752	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		20.12810	24.057	15.14	0.0243	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		4,057.01850	4,082.940	24.52	0.7522	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		5,719.60970	5,666.492	19.27	0.9873	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		12.60970	14.892	19.27	0.0127	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		4,306.94890	4,255.409	15.37	0.9762	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		19.94890	23.809	15.37	0.0238	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		4,237.12810	4,185.657	15.14	0.9757	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		3,438.70500	3,462.592	23.45	0.7157	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		582.81260	552.894	24.17	0.2570	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		3,875.81260	3,901.294	24.17	0.7430	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		573.24160	543.549	24.35	0.2523	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		3,966.24160	3,991.949	24.35	0.7477	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		564.01850	534.540	24.52	0.2478	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		3,028.27270	3,050.178	22.85	0.6836	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		701.19560	668.280	23.02	0.3068	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		3,144.19560	3,166.680	23.02	0.6932	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		667.12970	635.061	23.28	0.2930	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		3,320.12970	3,343.461	23.28	0.7070	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		645.70500	614.192	23.45	0.2843	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		2,576.73870	2,596.204	22.17	0.6415	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		745.00350	711.034	22.72	0.3242	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		2,938.00350	2,959.434	22.72	0.6758	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		735.94470	702.190	22.78	0.3206	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		2,978.94470	3,000.590	22.78	0.6794	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		725.27270	691.778	22.85	0.3164	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		2,366.81230	2,385.041	21.84	0.6190	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		889.17140	852.095	21.86	0.3793	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		2,382.17140	2,400.495	21.86	0.6207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		855.35760	818.964	22.04	0.3666	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		2,498.35760	2,517.364	22.04	0.6334	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		833.73870	797.804	22.17	0.3585	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		0.00000	1,347.493	20.00	0.4693	20,212,399.50	15,000	15,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		1,027.41620	987.973	21.17	0.4296	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		1,970.41620	1,986.373	21.17	0.5704	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		915.08790	877.497	21.73	0.3889	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		2,298.08790	2,315.897	21.73	0.6111	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		893.81230	856.641	21.84	0.3810	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		779.34760	788.505	18.62	0.3461	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		1,677.66230	1,631.971	18.85	0.6328	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		860.66230	870.371	18.85	0.3672	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		0.00000	1,599.022	18.95	0.6237	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		0.00000	907.422	18.95	0.3763	13,611,330.00	15,000	15,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		0.00000	1,289.093	20.00	0.5307	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		627.78690	635.967	18.22	0.3023	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		1,823.24480	1,776.554	18.44	0.6712	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		716.24480	724.954	18.44	0.3288	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		1,786.88550	1,740.438	18.54	0.6619	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		749.88550	758.838	18.54	0.3381	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		1,756.34760	1,710.105	18.62	0.6539	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		345.42810	352.321	17.50	0.2010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		2,183.10530	2,135.052	17.89	0.7491	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		476.10530	483.452	17.89	0.2509	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		2,055.87770	2,008.241	18.06	0.7236	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			548.87770	556.642	18.06	0.2764	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,934.78690	1,887.567	18.22	0.6977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			214.25530	222.487	16.59	0.1466	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,726.67620	2,679.475	16.64	0.8509	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			219.67620	227.875	16.64	0.1491	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,585.42460	2,537.726	17.07	0.8253	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			278.42460	286.126	17.07	0.1747	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			2,452.42810	2,403.921	17.50	0.7990	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			20.28070	24.269	14.95	0.0248	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			4,027.65440	3,976.395	14.47	0.9740	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			20.65440	24.795	14.47	0.0260	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			2,792.92340	2,745.841	16.44	0.8620	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			195.92340	204.241	16.44	0.1380	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,741.25530	2,694.087	16.59	0.8534	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,948.75230	1,902.766	18.99	0.6451	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			952.25230	961.666	18.99	0.3549	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			710.58440	683.117	24.60	0.2735	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			4,384.08440	4,412.017	24.60	0.7265	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,754.20030	2,705.780	16.85	0.8125	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			347.70030	354.680	16.85	0.1875	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,747.57730	2,699.245	16.87	0.8112	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			351.07730	358.145	16.87	0.1888	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,740.96800	2,692.734	16.89	0.8100	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			354.46800	361.634	16.89	0.1900	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,908.69240	2,863.229	17.38	0.7865	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			484.69240	494.129	17.38	0.2135	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,921.01000	2,875.357	17.34	0.7887	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			477.01000	486.257	17.34	0.2113	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,914.84280	2,869.284	17.36	0.7876	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			480.84280	490.184	17.36	0.2124	0.00	0	0
<b>Total \$ / R Option</b>												<b>41,338,035.75</b>	<b>45,560</b>	<b>1,936,698</b>
<b>Total \$ / R</b>												<b>736,680,694.95</b>	<b>87,638</b>	<b>3,011,392</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			16.52050		16.57250			0.0000	198,246.00	12	1,114
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			16.80830		16.86030			0.0000	134,466.40	8	139
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			17.13370		17.18660			0.0000	0.00	0	85
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			17.45160		17.50700			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>332,712.40</b>	<b>20</b>	<b>1,338</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			418,285.19420	413,090.055	26.13	0.9991	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			35.19420	40.055	26.13	0.0009	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			417,286.02650	412,090.998	26.11	0.9991	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			36.02650	40.998	26.11	0.0009	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			416,286.87560	411,091.964	26.09	0.9990	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			36.87560	41.964	26.09	0.0010	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call		343,340.78860	338,349.228	18.37	0.9791		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		1,310.78860	1,519.228	18.37	0.0209		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		342,350.55520	337,360.936	18.34	0.9790		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		1,320.55520	1,530.936	18.34	0.0210		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		341,360.40040	336,385.235	18.33	0.9787		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		1,330.40040	1,555.235	18.33	0.0213		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		236,395.01720	231,735.226	17.00	0.8500		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		18,735.01720	19,365.226	17.00	0.1500		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		237,929.67240	233,272.421	16.97	0.8527		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		18,269.67240	18,902.421	16.97	0.1473		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		237,161.39760	232,502.908	16.98	0.8514		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		18,501.39760	19,132.908	16.98	0.1486		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		272,293.71490	266,912.277	16.15	0.8580		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		20,593.71490	20,752.277	16.15	0.1420		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		271,550.62720	266,179.342	16.17	0.8567		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		20,850.62720	21,019.342	16.17	0.1433		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		270,809.13540	265,448.864	16.19	0.8554		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		21,109.13540	21,288.864	16.19	0.1446		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>332,712.40</b>	<b>20</b>	<b>1,338</b>
£ / R	On	26/02/2016	Foreign Exchange Future		23.54600	23.60050		0.0000		0.00	0	0	163	
£ / R	On	29/02/2016	Foreign Exchange Future		23.55930	23.61370		0.0000		0.00	0	0	56	
£ / R	On	07/03/2016	Foreign Exchange Future		23.59060	23.64500		0.0000		0.00	0	0	115	
£ / R	On	14/03/2016	Foreign Exchange Future		23.62200	23.67630		0.0000		6,307,074.00	267	32,215		
£ / R	On	15/04/2016	Foreign Exchange Future		24.43730	24.49200		0.0000		0.00	0	0	88	
£ / R	On	13/06/2016	Foreign Exchange Future		24.04180	24.09560		0.0000		240,418.00	10	2,696		
£ / R	On	08/09/2016	Foreign Exchange Future		24.46550	24.52000		0.0000		0.00	0	0	0	
£ / R	On	19/09/2016	Foreign Exchange Future		24.52110	24.57580		0.0000		0.00	0	0	390	
£ / R	On	19/12/2016	Foreign Exchange Future		24.99540	25.05360		0.0000		0.00	0	0	0	
<b>Total £ / R Future</b>												<b>6,547,492.00</b>	<b>277</b>	<b>35,723</b>
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call	1,586.21900	1,529.399	18.97	0.8851		0.00	0	0	
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put	75.71900	73.399	18.97	0.1149		0.00	0	0	
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put	75.29990	73.132	18.73	0.1112		0.00	0	0	
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call	1,658.99990	1,602.432	18.73	0.8888		0.00	0	0	
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call	1,630.60540	1,575.113	18.44	0.8611		0.00	0	0	
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put	105.60540	104.513	18.44	0.1389		0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call	4,494.40780	4,439.078	25.20	0.9904		0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put	8.10780	7.078	25.20	0.0096		0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call	4,484.45310	4,429.117	25.16	0.9904		0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put	8.15310	7.117	25.16	0.0096		0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call	4,474.49880	4,419.157	25.12	0.9903		0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put	8.19880	7.157	25.12	0.0097		0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call	1,738.38930	1,683.570	18.19	0.8617		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	22.05	Put			112.08930	111.570	18.19	0.1383	0.00	0	6,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			952.84400	907.062	19.23	0.6282	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			426.54400	435.062	19.23	0.3718	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			569.07050	534.970	20.17	0.4387	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			842.77050	862.970	20.17	0.5613	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call			223.43580	204.716	21.99	0.2032	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			1,847.13580	1,882.716	21.99	0.7968	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			2,947.12560	2,890.344	19.32	0.9716	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			20.82560	18.344	19.32	0.0284	0.00	0	21,300
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			1,072.09270	1,036.342	20.23	0.5599	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			780.09270	799.042	20.23	0.4401	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			502.59220	489.749	22.39	0.2616	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			2,906.99220	2,947.949	22.39	0.7384	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			3,701.75940	3,647.690	19.15	0.9211	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			106.15940	105.890	19.15	0.0789	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			3,692.54340	3,638.493	19.14	0.9206	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			106.94340	106.694	19.14	0.0794	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			1,091.70290	1,066.864	20.11	0.4902	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,296.10290	1,325.064	20.11	0.5098	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			3,710.98260	3,656.892	19.15	0.9216	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			105.38260	105.092	19.15	0.0784	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,747.23910	2,705.987	18.20	0.7672	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			497.23910	510.487	18.20	0.2328	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			1,064.74080	1,051.051	20.99	0.4007	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,394.74080	2,435.551	20.99	0.5993	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			3,568.59210	3,518.370	17.81	0.8631	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			248.59210	252.870	17.81	0.1369	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,761.31150	2,719.896	18.19	0.7692	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			491.31150	504.396	18.19	0.2308	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,754.27240	2,712.936	18.19	0.7682	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			494.27240	507.436	18.19	0.2318	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2,322.37440	2,288.299	18.46	0.6924	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			756.57440	777.199	18.46	0.3076	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2,334.72520	2,300.441	18.45	0.6946	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			748.92520	769.341	18.45	0.3054	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2,328.54390	2,294.364	18.45	0.6935	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			752.74390	773.264	18.45	0.3065	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			3,076.88110	3,035.305	17.78	0.7485	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			673.28110	689.905	17.78	0.2515	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			3,090.07430	3,048.321	17.77	0.7503	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			666.47430	682.921	17.77	0.2497	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			3,083.46870	3,041.808	17.77	0.7494	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			669.86870	686.408	17.77	0.2506	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>78,928</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R</b>												<b>6,547,492.00</b>	<b>277</b>	<b>114,651</b>
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13945		0.14008			0.0000	40,440.21	290	6,708
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14223		0.14286			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14546		0.14609			0.0000	0.00	0	947
<b>Total ¥ / R Future</b>												<b>40,440.21</b>	<b>290</b>	<b>12,243</b>
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call		2,012.43170		1,950.006	19.48	0.9855	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put		4.83170		5.106	19.48	0.0145	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call		4,007.62230		3,944.916	24.22	0.9999	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put		0.02230		0.016	24.22	0.0001	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call		3,008.82020		2,945.933	24.22	0.9972	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put		1.22020		1.033	24.22	0.0028	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put		28.85990		22.430	16.06	0.0384	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call		1,447.26150		1,369.978	16.73	0.8226	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put		161.26150		147.278	16.73	0.1774	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call		3,294.56090		3,231.038	19.42	0.9865	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put		8.56090		8.338	19.42	0.0135	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call		2,314.85990		2,245.130	16.06	0.9616	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call		3,624.37530		3,561.135	17.46	0.9803	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put		15.07530		15.435	17.46	0.0197	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call		2,683.99250		2,612.210	17.09	0.9290	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put		74.69250		66.510	17.09	0.0710	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call		1,847.54940		1,768.592	17.18	0.8111	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put		238.24940		222.892	17.18	0.1889	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>40,440.21</b>	<b>290</b>	<b>12,243</b>
€ / R	On	29/01/2016	Foreign Exchange Future			17.84100		17.81080			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			17.85350		17.82680			0.0000	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Future			17.87820		17.85140			0.0000	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Future			17.88550		17.85950			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			17.89970		17.87280			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			18.00710		17.97960			0.0000	7,598,996.20	422	73,426
€ / R	On	22/03/2016	Foreign Exchange Future			17.91680		17.88980			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.92100		17.89410			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.93690		17.91030			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.95030		17.92370			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			17.97220		17.94540			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.99010		17.96370			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			18.00130		17.97480			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			18.37380		18.34570			0.0000	10,123,963.80	551	40,330
€ / R	On	19/09/2016	Foreign Exchange Future			18.79760		18.76900			0.0000	0.00	0	6,298
€ / R	On	19/12/2016	Foreign Exchange Future			19.21790		19.19020			0.0000	0.00	0	5,887

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 Future</b>												<b>17,722,960.00</b>	<b>973</b>	<b>126,483</b>
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call		2,660.82510	2,691.000	36.45	1.0000	0.00	0	0	
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put		0.02510	0.000	36.45	0.0000	0.00	0	100	
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call		2,290.83180	2,321.000	38.16	1.0000	0.00	0	100	
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put		0.03180	0.000	38.16	0.0000	0.00	0	0	
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call		2,429.69410	2,456.008	24.24	0.9931	0.00	0	0	
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put		2.89410	2.508	24.24	0.0069	0.00	0	100	
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call		1,777.00800	1,803.432	22.02	0.9740	0.00	0	100	
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put		10.20800	9.932	22.02	0.0260	0.00	0	0	
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Call		238.10620	232.488	20.66	0.3488	0.00	0	0	
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Put		696.70620	664.288	20.66	0.6512	0.00	0	0	
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call		2,324.89650	2,350.132	21.94	0.9883	0.00	0	0	
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put		5.39650	4.632	21.94	0.0117	0.00	0	0	
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call		2,312.11260	2,338.441	20.66	0.9809	0.00	0	0	
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put		9.31260	8.741	20.66	0.0191	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		0.27670	0.223	27.52	0.0005	0.00	0	18,000	
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		4,779.98340	4,807.411	27.29	0.9994	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		0.38340	0.311	27.29	0.0006	0.00	0	18,000	
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		4,131.06010	4,158.312	26.31	0.9977	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		1.46010	1.212	26.31	0.0023	0.00	0	12,000	
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put		121.53180	105.592	18.55	0.1619	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call		13.11660	11.380	25.78	0.0193	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put		3,933.51660	3,904.280	25.78	0.9807	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		1,856.31240	1,879.048	18.18	0.9555	0.00	0	24,000	
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		26.71240	21.948	18.18	0.0445	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		4,929.87670	4,957.323	27.52	0.9995	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		37.73770	29.834	18.05	0.0582	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call		1,314.72170	1,328.265	18.43	0.8683	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put		95.12170	81.164	18.43	0.1317	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		2,050.72240	2,074.538	19.01	0.9650	0.00	0	26,000	
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		21.12240	17.438	19.01	0.0350	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call		1,201.13180	1,212.692	18.55	0.8381	0.00	0	19,500	
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		22.12680	18.249	18.85	0.0367	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		2,001.98580	2,025.558	18.80	0.9629	0.00	0	650	
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		22.38580	18.458	18.80	0.0371	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		3,026.68590	3,053.171	23.14	0.9885	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		7.08590	6.071	23.14	0.0115	0.00	0	15,000	
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		1,717.33770	1,736.934	18.05	0.9418	0.00	0	36,640	
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		7.79550	6.651	22.77	0.0127	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		2,620.60560	2,646.361	21.43	0.9820	0.00	0	25,000	
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		11.00560	9.261	21.43	0.0180	0.00	0	25,000	
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		3,951.67030	3,978.829	26.04	0.9967	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		2.07030	1.729	26.04	0.0033	0.00	0	17,534	
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		2,011.72680	2,035.349	18.85	0.9633	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		4.86630	4.245	24.65	0.0079	0.00	0	15,000	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			3,086.25160	3,112.815	23.39	0.9892	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			6.65160	5.715	23.39	0.0108	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			3,991.51720	4,018.699	26.10	0.9969	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			1.91720	1.599	26.10	0.0031	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			2,937.39550	2,963.751	22.77	0.9873	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			3,981.55450	4,008.731	26.08	0.9969	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			1.95450	1.631	26.08	0.0031	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			3,971.59240	3,998.763	26.07	0.9968	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			1.99240	1.663	26.07	0.0032	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			3,384.46630	3,411.345	24.65	0.9921	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			368.55850	358.249	20.45	0.3786	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			898.75850	861.449	20.45	0.6214	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			380.17130	369.971	20.46	0.3824	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			906.07130	868.971	20.46	0.6176	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,039.21710	1,005.096	20.33	0.6101	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			449.51710	441.996	20.33	0.3899	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			471.86220	465.236	20.30	0.3873	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,118.16220	1,084.936	20.30	0.6127	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			491.44970	484.961	20.29	0.3942	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,116.04970	1,082.761	20.29	0.6058	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			548.18430	542.501	20.20	0.3941	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,264.48430	1,232.401	20.20	0.6059	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			559.22100	553.695	20.20	0.3974	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,264.42100	1,232.395	20.20	0.6026	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			43.05230	41.033	18.56	0.0455	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			3,129.32890	3,155.365	18.56	0.9540	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			43.62890	41.566	18.56	0.0460	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			42.48310	40.507	18.57	0.0450	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			3,138.75230	3,164.833	18.56	0.9545	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			4,160.58350	4,188.232	20.32	0.9832	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			14.88350	14.432	20.32	0.0168	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			2,488.69070	2,510.031	18.26	0.9050	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			102.99070	96.231	18.26	0.0950	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			3,148.18310	3,174.307	18.57	0.9550	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			46.90240	45.758	17.10	0.0414	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,856.14290	3,883.596	17.08	0.9583	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			47.14290	45.996	17.08	0.0417	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,875.66320	3,903.120	17.12	0.9588	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			46.66320	45.520	17.12	0.0412	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,865.90240	3,893.358	17.10	0.9586	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			288.54800	279.382	17.84	0.1530	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,694.59300	2,710.216	17.87	0.8008	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			404.39300	392.316	17.87	0.1992	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,628.40960	2,643.475	17.88	0.7918	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			428.20960	415.576	17.88	0.2082	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			430.91420	418.217	17.88	0.2092	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,613.83040	2,628.770	17.88	0.7898	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			433.63040	420.870	17.88	0.2102	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			946.50590	944.660	21.41	0.3862	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,556.30590	2,526.760	21.41	0.6138	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			3,078.74800	3,097.282	17.84	0.8470	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			724.41320	721.483	22.54	0.3066	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,434.21320	3,403.583	22.54	0.6934	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,621.11420	2,636.117	17.88	0.7908	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>17,722,960.00</b>	<b>973</b>	<b>460,153</b>
AUS / R	On	14/03/2016	Foreign Exchange Future			11.63850		11.56900			0.0000	3,957,090.00	340	13,998
AUS / R	On	13/06/2016	Foreign Exchange Future			11.79300		11.72370			0.0000	0.00	0	2,819
AUS / R	On	19/09/2016	Foreign Exchange Future			11.97440		11.90550			0.0000	0.00	0	500
AUS / R	On	19/12/2016	Foreign Exchange Future			12.15550		12.08830			0.0000	0.00	0	69
<b>Total AUS / R Future</b>												<b>3,957,090.00</b>	<b>340</b>	<b>17,386</b>
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			388.74020	417.172	17.11	0.6436	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			219.74020	178.672	17.11	0.3564	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			383.03310	411.059	17.11	0.6382	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			224.03310	182.559	17.11	0.3618	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			53.58230	53.721	19.44	0.1350	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,084.58230	1,015.221	19.44	0.8650	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,773.50870	1,841.779	21.15	0.9894	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			4.50870	3.279	21.15	0.0106	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,184.37300	1,248.816	17.58	0.9653	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			15.37300	10.316	17.58	0.0347	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			822.08090	874.657	16.97	0.8959	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			53.08090	36.157	16.97	0.1041	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			2,081.44870	2,150.386	22.99	0.9940	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			2.44870	1.886	22.99	0.0060	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			2,071.49690	2,140.419	22.93	0.9939	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			2.49690	1.919	22.93	0.0061	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			2,061.54610	2,130.453	22.88	0.9938	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			2.54610	1.953	22.88	0.0062	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,670.39280	1,732.403	17.51	0.9324	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			46.69280	39.403	17.51	0.0676	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,688.69740	1,751.000	17.53	0.9345	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			44.99740	38.000	17.53	0.0655	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,679.53810	1,741.696	17.52	0.9334	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			45.83810	38.696	17.52	0.0666	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			98.90140	85.186	16.69	0.1047	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,811.79840	1,867.212	16.70	0.8977	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			96.29840	82.812	16.70	0.1023	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,803.09200	1,858.393	16.69	0.8965	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			97.59200	83.993	16.69	0.1035	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,794.40140	1,849.586	16.69	0.8953	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,633.11100	1,681.841	16.36	0.8211	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			214.81100	196.341	16.36	0.1789	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,625.21390	1,673.813	16.35	0.8196	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			216.91390	198.313	16.35	0.1804	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,641.02690	1,689.888	16.36	0.8225	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			212.72690	194.388	16.36	0.1775	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>3,957,090.00</b>	<b>340</b>	<b>18,586</b>
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.72800		11.71430			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.93570		11.92110			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			24.57200	19.423	15.42	0.0668	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			947.08320	955.970	15.42	0.9375	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			22.78320	17.970	15.42	0.0625	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			937.96410	946.685	15.42	0.9354	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			23.66410	18.685	15.42	0.0646	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			928.87200	937.423	15.42	0.9332	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,155.79030	1,162.537	15.68	0.8457	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			104.69030	96.837	15.68	0.1543	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,147.69060	1,154.354	15.69	0.8434	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			106.59060	98.654	15.69	0.1566	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,139.61480	1,146.197	15.69	0.8411	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			108.51480	100.497	15.69	0.1589	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			16.28680		16.31360			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			16.64230		16.67110			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			1,373.24390	1,346.082	19.04	0.8923	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			59.64390	59.282	19.04	0.1077	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,364.66570	1,337.446	19.05	0.8904	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			61.06570	60.646	19.05	0.1096	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,381.84660	1,354.741	19.02	0.8943	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			58.24660	57.941	19.02	0.1057	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,391.13560	2,361.206	19.91	0.8941	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			110.03560	108.906	19.91	0.1059	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,382.22390	2,352.267	19.90	0.8932	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
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			111.12390	109.967	19.90	0.1068	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,373.32130	2,343.337	19.89	0.8923	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			112.22130	111.037	19.89	0.1077	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			2.48360		2.49240			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.50080		2.50630			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			2,983.53610	2,893.015	22.68	0.9371	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			59.53610	57.015	22.68	0.0629	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			2,889.05050	2,798.145	22.46	0.9317	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			65.05050	62.145	22.46	0.0683	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			3,078.46630	2,988.300	22.90	0.9420	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			54.46630	52.300	22.90	0.0580	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			3,226.80510	3,167.132	20.59	0.8507	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			263.80510	259.132	20.59	0.1493	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			3,144.61800	3,085.156	20.58	0.8424	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			281.61800	277.156	20.58	0.1576	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			3,063.32890	3,004.113	20.57	0.8339	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			300.32890	296.113	20.57	0.1661	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			2.41380		2.41030			0.0000	0.00	0	123
DKK / R	On	13/06/2016	Foreign Exchange Future			2.46370		2.45990			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			2,653.31720	2,670.698	19.52	0.9543	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			50.31720	32.698	19.52	0.0457	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			2,561.55760	2,577.369	19.62	0.9466	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			58.55760	39.369	19.62	0.0534	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			2,749.61510	2,768.583	19.89	0.9575	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			46.61510	30.583	19.89	0.0425	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			3,754.46590	3,784.592	20.81	0.9053	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			155.46590	147.591	20.81	0.0947	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,930.97840	3,963.272	20.85	0.9169	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			131.97840	126.272	20.85	0.0831	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,842.35040	3,873.601	20.83	0.9112	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			143.35040	136.601	20.83	0.0888	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>123</b>
HK\$/R	On	14/03/2016	Foreign Exchange Future			2.11950		2.12540			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.15510		2.16070			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.19360		2.19950			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.23040		2.23610			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			626.41830	573.332	18.98	0.5122	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			572.41830	578.332	18.98	0.4878	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			578.93430	529.862	19.10	0.4849	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			624.93430	634.862	19.10	0.5151	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			534.08040	489.088	19.22	0.4582	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			680.08040	694.088	19.22	0.5418	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			1,236.42600	1,186.832	19.11	0.5787	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			829.42600	835.832	19.11	0.4213	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			1,184.02310	1,134.962	19.12	0.5629	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			877.02310	883.962	19.12	0.4371	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			1,133.18930	1,084.687	19.13	0.5472	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			926.18930	933.687	19.13	0.4528	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,785.42210	1,735.456	19.32	0.6169	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			990.42210	999.456	19.32	0.3831	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,732.40120	1,682.731	19.36	0.6052	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,037.40120	1,046.731	19.36	0.3948	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,680.60600	1,631.241	19.39	0.5935	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,085.60600	1,095.241	19.39	0.4065	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			2,265.93880	2,216.205	19.56	0.6431	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,104.93880	1,112.205	19.56	0.3569	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			2,207.79550	2,158.180	19.55	0.6336	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,146.79550	1,154.180	19.55	0.3664	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			2,150.62400	2,101.133	19.53	0.6241	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,189.62400	1,197.133	19.53	0.3759	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			0.16000		0.16050			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15840		0.16020			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15860		0.15990			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			0.07720		0.07790			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06930		0.06990			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06610		0.06600			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 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			10.73560		10.70750			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.86660		10.83720			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			11.01950		10.98970			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			1,569.23580	1,597.132	18.32	0.9934	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			1.73580	1.532	18.32	0.0066	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,559.27560	1,587.168	18.26	0.9933	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			1.77560	1.568	18.26	0.0067	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,549.31650	1,577.206	18.20	0.9931	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			1.81650	1.606	18.20	0.0069	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			15.41230	14.883	17.05	0.0322	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,842.88270	1,871.722	17.02	0.9673	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			15.68270	15.122	17.02	0.0327	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,862.34600	1,891.248	17.09	0.9683	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			15.14600	14.648	17.09	0.0317	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,852.61230	1,881.483	17.05	0.9678	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,602.81070	1,625.921	15.41	0.9021	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			73.11070	66.421	15.41	0.0979	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,594.03670	1,617.116	15.41	0.9006	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			74.33670	67.616	15.41	0.0994	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,585.27740	1,608.326	15.41	0.8991	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			75.57740	68.826	15.41	0.1009	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			1.09000		1.08490			0.0000	0.00	0	6,310
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.09310		1.08810			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.09710		1.09210			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			28,817.89000		28,851.17000			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			11.55870		11.58310			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.73190		11.75450			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 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			1,609.74620	1,583.824	19.64	0.9829	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			6.64620	5.124	19.64	0.0171	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,599.86740	1,573.904	19.57	0.9826	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			6.76740	5.204	19.57	0.0174	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,589.99080	1,563.985	19.50	0.9823	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			6.89080	5.285	19.50	0.0177	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,596.58170	1,573.689	17.26	0.9135	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			52.08170	51.789	17.26	0.0865	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,614.86690	1,592.001	17.29	0.9160	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			50.36690	50.101	17.29	0.0840	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,605.71810	1,582.838	17.28	0.9147	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			51.21810	50.938	17.28	0.0853	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/03/2016	Foreign Exchange Future			5.44860		5.43400			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.40520		5.39480			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			945.47570	959.868	22.91	0.9917	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			1.47570	1.268	22.91	0.0083	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			935.52840	949.909	22.76	0.9914	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			1.52840	1.309	22.76	0.0086	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			925.58310	939.952	22.62	0.9911	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			1.58310	1.352	22.62	0.0089	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			672.75360	681.243	18.17	0.8837	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			37.95360	36.043	18.17	0.1163	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			664.02920	672.422	18.14	0.8804	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			39.22920	37.222	18.14	0.1196	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			655.33950	663.635	18.10	0.8770	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			40.53950	38.435	18.10	0.1230	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			1.40800		1.43110			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.34140		1.34510			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>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									723 943 353.81	43,978	1,285,400
Total Options									41 338 035.75	45,560	2,350,496
Grand Total:									765,281,389.56	89,538	3,635,896