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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/02/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/02/2016 Foreign Exchange Future			15.96430		15.80280			0.0000	0.00	0	0
\$ / R On 09/02/2016 Foreign Exchange Future			15.96430		15.79710			0.0000	0.00	0	0
\$ / R On 10/02/2016 Foreign Exchange Future			15.96430		15.80000			0.0000	0.00	0	4,300
\$ / R On 12/02/2016 Foreign Exchange Future			15.96930		15.80580			0.0000	1,357,390.50	85	369
\$ / R On 15/02/2016 Foreign Exchange Future			15.97680		15.81460			0.0000	0.00	0	4,330
\$ / R On 16/02/2016 Foreign Exchange Future			15.97930		15.81750			0.0000	0.00	0	924
\$ / R On 17/02/2016 Foreign Exchange Future			15.98180		15.82040			0.0000	4,794,540.00	300	0
\$ / R On 19/02/2016 Foreign Exchange Future			15.98800		15.82630			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			16.00650		15.84380			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			16.00960		15.84670			0.0000	96,057.60	6	392
\$ / R On 29/02/2016 Foreign Exchange Future			16.01880		15.85550			0.0000	0.00	0	306
\$ / R On 02/03/2016 Foreign Exchange Future			16.02500		15.86130			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			16.04050		15.87590			0.0000	0.00	0	301
\$ / R On 11/03/2016 Foreign Exchange Future			16.05260		15.88770			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			16.06150		15.89660			0.0000	339,732,848.00	21,152	932,231
\$ / R On 15/03/2016 Foreign Exchange Future			16.06450		15.89950			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			16.06750		15.90250			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			16.08830		15.92320			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			16.10610		15.94100			0.0000	0.00	0	140
\$ / R On 31/03/2016 Foreign Exchange Future			16.11200		15.94690			0.0000	0.00	0	35
\$ / R On 04/04/2016 Foreign Exchange Future			16.12390		15.95880			0.0000	0.00	0	140

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/04/2016	Foreign Exchange Future			16.12690		15.96170			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future			16.12990		15.96470			0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future			16.13280		15.96760			0.0000	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Future			16.14470		15.97980			0.0000	0.00	0	100
\$ / R	On	15/04/2016	Foreign Exchange Future			16.15710		15.99200			0.0000	0.00	0	1,960
\$ / R	On	18/04/2016	Foreign Exchange Future			16.16640		16.00120			0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Future			16.17260		16.00730			0.0000	0.00	0	700
\$ / R	On	25/04/2016	Foreign Exchange Future			16.18810		16.02260			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			16.19120		16.02570			0.0000	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Future			16.20050		16.03480			0.0000	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Future			16.70340		16.70340			0.0000	0.00	0	370
\$ / R	On	10/05/2016	Foreign Exchange Future			16.23460		16.06850			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			16.24410		16.07780			0.0000	0.00	0	50
\$ / R	On	17/05/2016	Foreign Exchange Future			16.25670		16.09020			0.0000	0.00	0	100
\$ / R	On	27/05/2016	Foreign Exchange Future			16.28810		16.12120			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.30070		16.13360			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			16.31960		16.15220			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.32590		16.15840			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.32910		16.16150			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.34160		16.17390			0.0000	105,419,661.60	6,451	101,751
\$ / R	On	24/06/2016	Foreign Exchange Future			16.37630		16.20800			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.38880		16.22040			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			16.47700		16.30720			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.48010		16.31030			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.52760		16.35740			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			16.54080		16.37040			0.0000	0.00	0	105
\$ / R	On	26/08/2016	Foreign Exchange Future			16.57700		16.40640			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.61320		16.44240			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.61980		16.44900			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.62310		16.45220			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.63630		16.46530			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.64290		16.47190			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.65600		16.48490			0.0000	0.00	0	121,292
\$ / R	On	28/09/2016	Foreign Exchange Future			16.68570		16.51440			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.77790		16.60600			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.88840		16.71610			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.94260		16.77020			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.95960		16.78710			0.0000	3,391,920.00	200	13,903
\$ / R	On	13/03/2017	Foreign Exchange Future			17.20780		17.03460			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.42850		17.25770			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>454,792,417.70</b>	<b>28,194</b>	<b>1,185,425</b>
\$ / R	On	08/02/2016	Foreign Exchange Option	16.57	Call			5.42610	7.221	24.66	0.0490	0.00	0	5,000
\$ / R	On	08/02/2016	Foreign Exchange Option	16.57	Put			772.62610	612.921	24.66	0.9510	0.00	0	0
\$ / R	On	09/02/2016	Foreign Exchange Option	16.07	Call			53.96070	72.417	17.61	0.3636	0.00	0	2,500
\$ / R	On	09/02/2016	Foreign Exchange Option	16.07	Put			326.86070	178.117	17.61	0.6364	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	10/02/2016	Foreign Exchange Option	16.45	Call			16.68560	29.793	23.16	0.1374	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.45	Put			666.68560	515.493	23.16	0.8626	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Call			80.77170	113.714	18.13	0.4506	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Put			290.77170	159.414	18.13	0.5494	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Call			10.40770	13.955	20.54	0.0702	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Put			864.60770	704.655	20.54	0.9298	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Call			9.72960	12.250	20.60	0.0627	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Put			893.92960	732.950	20.60	0.9373	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			4,205.80000	4,369.316	60.00	0.9999	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.00000	0.016	60.00	0.0001	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			459.57700	593.469	21.25	0.8940	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			53.77700	24.169	21.25	0.1060	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Call			15.72170	16.486	19.98	0.0712	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Put			981.12170	819.686	19.98	0.9288	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Call			28.67680	37.557	19.98	0.1359	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Put			821.17680	668.257	19.98	0.8641	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Call			31.93480	41.426	20.29	0.1404	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Put			851.53480	699.626	20.29	0.8596	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			929.62550	1,087.129	20.04	0.9639	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			13.32550	9.129	20.04	0.0361	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			1,898.34140	2,059.006	26.66	0.9962	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			2.04140	1.006	26.66	0.0038	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			1,531.38040	1,691.007	25.14	0.9890	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			5.08040	3.007	25.14	0.0110	0.00	0	100
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			2,344.66410	2,507.041	25.43	0.9981	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			0.86410	0.541	25.43	0.0019	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			1,027.57750	1,182.640	20.00	0.9495	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			23.77750	16.140	20.00	0.0505	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			390.90900	491.352	18.23	0.7137	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			187.10900	124.852	18.23	0.2863	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			4,043.83450	4,206.521	34.53	0.9999	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.03450	0.021	34.53	0.0001	0.00	0	250
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			1,213.53480	1,370.214	20.50	0.9663	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			16.83480	10.614	20.50	0.0337	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			1,271.05130	1,429.905	20.05	0.9664	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			15.55130	11.105	20.05	0.0336	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			1,938.39870	2,100.916	22.50	0.9931	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			2.89870	2.116	22.50	0.0069	0.00	0	100
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			1,277.66620	1,434.694	18.87	0.9696	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			16.36620	9.694	18.87	0.0304	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			1,268.10720	1,424.993	18.85	0.9687	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			16.80720	9.993	18.85	0.0313	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			1,258.55890	1,415.301	18.84	0.9679	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			17.25890	10.301	18.84	0.0321	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Call			520.85240	633.451	17.93	0.7642	0.00	0	27,500
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Put			159.55240	108.451	17.93	0.2358	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			1,246.62700	1,403.813	17.90	0.9612	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			20.72700	13.313	17.90	0.0388	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			3,358.16740	3,522.966	26.22	0.9990	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.46740	0.366	26.22	0.0010	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			61.17890	77.248	22.13	0.1371	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			1,574.57890	1,425.748	22.13	0.8629	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call			45.58880	57.672	22.71	0.1055	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put			1,798.98880	1,646.172	22.71	0.8945	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			246.32310	304.560	19.24	0.4298	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			619.72310	513.060	19.24	0.5702	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			115.21500	144.365	20.89	0.2354	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			1,118.61500	982.864	20.89	0.7646	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call			101.73770	127.725	21.13	0.2122	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put			1,205.13770	1,066.225	21.13	0.7878	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			297.55410	365.697	18.81	0.4923	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			510.95410	414.197	18.81	0.5077	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			176.01710	219.425	19.98	0.3326	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			829.41710	707.925	19.98	0.6674	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			138.16730	172.957	20.50	0.2738	86,478.25	500	35,701
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			991.56730	861.456	20.50	0.7262	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			382.83270	465.890	18.46	0.5790	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			386.23270	304.390	18.46	0.4210	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			226.59140	280.816	19.42	0.4040	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			669.99140	559.316	19.42	0.5960	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			198.57490	246.906	19.71	0.3654	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			751.97490	635.406	19.71	0.6346	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			455.85450	550.156	18.27	0.6412	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			309.25450	238.656	18.27	0.3588	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			283.90480	349.478	18.92	0.4763	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			537.30480	437.978	18.92	0.5237	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			267.64660	330.095	19.05	0.4566	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			571.04660	468.595	19.05	0.5434	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			556.29260	664.003	18.04	0.7133	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			229.69260	172.503	18.04	0.2867	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			343.52750	419.960	18.58	0.5416	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			436.92750	348.460	18.58	0.4584	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			339.36290	415.067	18.59	0.5374	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			442.76290	353.567	18.59	0.4626	0.00	0	502
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			580.53310	691.154	17.98	0.7287	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			213.93310	159.654	17.98	0.2713	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			445.56360	538.362	18.29	0.6330	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			318.96360	246.862	18.29	0.3670	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			406.11390	492.902	18.40	0.5999	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			359.51390	281.402	18.40	0.4001	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			754.82780	883.134	17.65	0.8201	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			128.22780	91.634	17.65	0.1799	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	15.59	Call		544.43420	650.678	18.06	0.7055	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put		237.83420	179.178	18.06	0.2945	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call		538.57060	644.076	18.07	0.7016	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put		241.97060	182.576	18.07	0.2984	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call		839.17860	972.479	17.56	0.8526	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put		102.57860	70.979	17.56	0.1474	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call		568.32560	677.497	18.01	0.7211	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put		221.72560	165.997	18.01	0.2789	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call		562.28730	670.728	18.02	0.7172	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put		225.68730	169.228	18.02	0.2828	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call		965.30420	1,100.380	17.46	0.8906	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put		78.70420	48.880	17.46	0.1094	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call		631.09780	747.418	17.88	0.7585	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put		184.49780	135.918	17.88	0.2415	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Call		624.62570	740.244	17.89	0.7549	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Put		188.02570	138.745	17.89	0.2451	69,372.25	500	500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		1,061.05640	1,197.904	17.39	0.9141	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		64.45640	36.404	17.39	0.0859	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call		806.53020	939.486	17.59	0.8413	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put		109.93020	77.986	17.59	0.1587	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call		769.40120	898.957	17.62	0.8264	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put		122.80120	87.457	17.62	0.1736	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call		1,240.93180	1,381.774	17.25	0.9473	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put		44.33180	20.274	17.25	0.0527	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call		948.17550	1,082.970	17.47	0.8860	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put		81.57550	51.470	17.47	0.1140	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call		939.64550	1,074.304	17.48	0.8836	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put		83.04550	52.804	17.48	0.1164	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call		1,454.94650	1,600.986	17.09	0.9725	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put		28.34650	9.486	17.09	0.0275	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call		982.52370	1,117.894	17.45	0.8952	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put		75.92370	46.394	17.45	0.1048	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call		973.90350	1,109.124	17.45	0.8929	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put		77.30350	47.624	17.45	0.1071	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		1,703.35820	1,857.651	18.28	0.9824	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		16.75820	6.151	18.28	0.0176	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call		1,195.34440	1,335.116	17.28	0.9401	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		48.74440	23.616	17.28	0.0599	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call		1,150.14990	1,288.893	17.32	0.9321	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put		53.54990	27.393	17.32	0.0679	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,907.40340	2,066.046	19.34	0.9872	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		10.80340	4.546	19.34	0.0128	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call		1,426.67830	1,572.033	17.11	0.9699	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put		30.07830	10.533	17.11	0.0301	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call		1,342.47320	1,485.771	17.17	0.9609	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put		35.87320	14.271	17.17	0.0391	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		2,143.04400	2,304.766	20.54	0.9910	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		6.44400	3.266	20.54	0.0090	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call		1,655.17010	1,808.123	18.03	0.9810	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put		18.57010	6.623	18.03	0.0190	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		1,607.16270	1,758.636	17.78	0.9794	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		20.56270	7.136	17.78	0.0206	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		2,350.64940	2,513.971	21.59	0.9933	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		4.04940	2.471	21.59	0.0067	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call		1,809.93620	1,966.742	18.83	0.9851	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put		13.33620	5.242	18.83	0.0149	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call		1,713.01650	1,867.561	18.33	0.9827	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		16.41650	6.061	18.33	0.0173	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,698.38620	2,863.082	23.35	0.9959	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		1.78620	1.582	23.35	0.0041	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		1,966.10800	2,125.680	19.64	0.9883	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		9.50800	4.180	19.64	0.0117	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call		1,956.31330	2,115.739	19.59	0.9881	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put		9.71330	4.239	19.59	0.0119	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		3,097.26900	3,262.420	25.22	0.9977	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		0.66900	0.920	25.22	0.0023	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		2,271.43990	2,434.245	21.19	0.9926	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		4.83990	2.745	21.19	0.0074	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call		2,152.90460	2,314.722	20.59	0.9912	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put		6.30460	3.222	20.59	0.0088	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		3,636.76530	3,801.757	26.49	0.9993	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		0.16530	0.257	26.49	0.0007	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		2,638.66150	2,803.205	23.05	0.9955	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		2.06150	1.706	23.05	0.0045	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		2,400.21930	2,563.816	21.84	0.9938	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		3.61930	2.316	21.84	0.0062	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		3,846.69380	4,011.653	26.98	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		0.09380	0.153	26.98	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		2,947.57210	3,112.664	24.60	0.9970	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		0.97210	1.164	24.60	0.0030	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		2,798.00340	2,962.898	23.85	0.9964	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		1.40340	1.398	23.85	0.0036	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		3,946.67130	4,111.619	27.21	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		0.07130	0.119	27.21	0.0003	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		3,346.95390	3,512.015	25.81	0.9987	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		0.35390	0.515	25.81	0.0013	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		3,157.17510	3,322.302	25.36	0.9980	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		0.57510	0.802	25.36	0.0020	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		4,096.64380	4,261.581	27.56	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		0.04380	0.081	27.56	0.0002	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		3,836.69640	4,001.657	26.95	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		0.09640	0.157	26.95	0.0004	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	12.11	Call			3,786.71040	3,951.678	26.84	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.11040	0.178	26.84	0.0005	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,986.66380	4,151.608	27.30	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.06380	0.108	27.30	0.0003	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			3,896.68180	4,061.635	27.09	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.08180	0.135	27.09	0.0004	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			3,856.69130	4,021.649	27.00	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.09130	0.149	27.00	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			4,346.61470	4,511.543	28.15	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.01470	0.043	28.15	0.0001	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			4,296.61840	4,461.548	28.03	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.01840	0.048	28.03	0.0001	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			4,066.64970	4,231.588	27.49	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.04970	0.088	27.49	0.0002	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			4,846.60130	5,011.508	28.85	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.00130	0.008	28.85	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			21.85320	25.712	23.62	0.0515	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			2,365.25320	2,204.212	23.62	0.9485	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			81.33330	102.410	21.57	0.1755	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			1,364.73330	1,220.909	21.57	0.8245	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.19030	0.036	30.04	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			7,253.59030	7,088.536	30.04	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	30.04	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			134,103.40000	133,938.500	30.04	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			122.40370	153.459	20.77	0.2477	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			1,075.80370	941.959	20.77	0.7523	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			1.06800	2.898	28.16	0.0063	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			4,334.46800	4,171.398	28.16	0.9937	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			0.93730	0.260	30.04	0.0006	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			6,154.33730	5,988.760	30.04	0.9994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			186.96800	232.785	19.84	0.3488	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			790.36800	671.285	19.84	0.6512	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			441.09470	534.610	18.38	0.6243	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			331.59470	260.110	18.38	0.3757	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,565.21720	2,729.823	22.64	0.9941	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			2.71720	2.323	22.64	0.0059	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,302.18410	1,455.512	17.17	0.9533	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			29.68410	18.012	17.17	0.0467	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,259.60380	2,424.107	20.86	0.9866	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			6.40380	5.807	20.86	0.0134	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,038.40120	1,180.682	17.63	0.8790	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			85.20120	62.382	17.63	0.1210	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			442.61430	531.012	18.64	0.5651	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			461.61430	384.912	18.64	0.4349	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			4,141.28070	4,306.325	25.32	0.9995	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.28070	0.225	25.32	0.0005	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	29/03/2016	Foreign Exchange Option	13.50	Call			2,447.51490	2,612.052	21.14	0.9872	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			6.51490	5.952	21.14	0.0128	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			853.02510	981.294	17.72	0.8003	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			162.02510	125.194	17.72	0.1997	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			217.21700	265.639	20.34	0.3309	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			1,000.31700	883.639	20.34	0.6691	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	25.63	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			100,231.20000	100,066.100	25.63	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			523.42290	620.092	18.58	0.5990	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			431.72290	363.192	18.58	0.4010	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			225.52290	274.840	20.41	0.3280	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			1,053.82290	937.940	20.41	0.6720	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			454.10410	540.554	18.85	0.5442	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			529.40410	450.654	18.85	0.4558	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			388.79090	464.378	19.23	0.4856	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			651.19090	561.578	19.23	0.5144	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			504.83760	596.048	18.70	0.5670	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			505.03760	431.348	18.70	0.4330	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			569.97320	665.539	18.62	0.5968	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			467.97320	398.438	18.62	0.4032	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			2,056.99380	2,218.743	19.01	0.9608	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			25.79380	22.343	19.01	0.0392	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			843.13210	961.451	17.84	0.7364	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			261.93210	215.051	17.84	0.2636	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			220.46840	263.321	20.86	0.2915	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,309.26840	1,186.921	20.86	0.7085	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			309.88210	366.034	20.08	0.3769	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			1,012.58210	903.434	20.08	0.6231	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			305.95640	359.345	20.18	0.3625	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			1,093.35640	981.245	20.18	0.6375	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			742.91790	848.596	18.12	0.6677	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			377.21790	317.396	18.12	0.3323	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			461.30910	535.160	19.12	0.4910	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			725.60910	633.960	19.12	0.5090	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			340.34480	398.183	19.94	0.3912	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			1,004.64480	896.983	19.94	0.6088	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			4,227.53350	4,392.631	24.43	0.9975	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			1.83350	1.431	24.43	0.0025	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,542.84800	2,705.408	19.99	0.9760	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			17.14800	14.208	19.99	0.0240	0.00	0	150
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			497.43330	574.446	18.99	0.5102	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			692.63330	603.946	18.99	0.4898	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			45.41790	31.806	0.91	0.5189	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			42.01790	28.406	0.91	0.4811	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,846.51780	2,004.253	17.83	0.9272	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			58.01780	49.653	17.83	0.0728	0.00	0	8,403



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			894.74700	1,007.579	17.78	0.7084	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			336.24700	282.979	17.78	0.2916	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			666.63080	759.472	18.58	0.5864	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			568.83080	495.372	18.58	0.4136	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			362.06730	417.047	20.30	0.3687	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,221.86730	1,110.347	20.30	0.6313	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			469.24030	536.178	19.86	0.4317	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,048.04030	948.078	19.86	0.5683	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			4,325.58500	4,491.696	23.29	0.9948	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			4.38500	3.596	23.29	0.0052	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,647.72550	2,808.660	18.59	0.9696	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			26.52550	20.561	18.59	0.0304	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			667.34780	757.431	18.87	0.5579	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			676.14780	599.331	18.87	0.4421	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,471.20420	1,614.093	17.37	0.8465	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			157.60420	133.393	17.37	0.1535	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,959.05930	4,125.203	21.46	0.9920	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			6.85930	5.603	21.46	0.0080	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			1,056.82500	1,177.179	17.81	0.7201	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			354.62500	307.579	17.81	0.2799	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,681.36970	1,831.464	17.33	0.8763	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			122.96970	105.564	17.33	0.1237	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			883.71600	990.655	18.32	0.6450	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			505.31600	444.755	18.32	0.3550	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,893.07440	3,055.963	18.38	0.9755	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			21.57440	16.863	18.38	0.0245	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,883.40100	3,046.235	18.38	0.9751	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			21.90100	17.135	18.38	0.0249	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,873.73120	3,036.511	18.37	0.9747	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			22.23120	17.411	18.37	0.0253	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,896.96360	3,058.412	18.09	0.9755	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			23.06360	16.812	18.09	0.0245	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,675.93490	2,836.095	17.96	0.9658	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			32.03490	24.495	17.96	0.0342	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,993.81280	3,155.788	18.14	0.9790	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			19.91280	14.188	18.14	0.0210	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,906.62950	3,068.132	18.09	0.9759	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			22.72950	16.532	18.09	0.0241	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,503.62270	1,646.313	17.42	0.8355	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			179.72270	154.713	17.42	0.1645	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,887.30130	3,048.697	18.08	0.9752	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			23.40130	17.097	18.08	0.0248	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,704.61300	2,864.947	17.97	0.9672	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			30.71300	23.347	17.97	0.0328	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			0.00000	948.427	18.47	0.6196	237,106.75	250	250
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			0.00000	506.827	18.47	0.3804	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	14.25	Call			2,006.51770	2,162.199	17.56	0.9138	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			82.61770	70.599	17.56	0.0862	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,785.52750	1,939.579	17.42	0.8862	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			111.62750	97.979	17.42	0.1138	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			754.34410	849.379	18.78	0.5750	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			680.44410	607.779	18.78	0.4250	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,443.15890	1,583.672	17.47	0.8216	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			199.25890	172.072	17.47	0.1784	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,391.41190	1,529.943	17.52	0.8090	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			217.51190	188.343	17.52	0.1910	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			600.84590	679.901	19.43	0.4897	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			926.94590	838.301	19.43	0.5103	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			799.06990	897.703	18.63	0.5972	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			625.16990	556.103	18.63	0.4028	0.00	0	25,705
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			776.41470	873.245	18.70	0.5861	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			652.51470	581.645	18.70	0.4139	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			558.12860	632.733	19.66	0.4637	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,014.22860	921.133	19.66	0.5363	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			724.58650	816.946	18.89	0.5597	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			720.68650	645.346	18.89	0.4403	0.00	0	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			700.36220	790.039	18.98	0.5466	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			756.46220	678.439	18.98	0.4534	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			473.77540	539.092	20.17	0.4090	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,219.87540	1,117.492	20.17	0.5910	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			590.69970	668.716	19.49	0.4836	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			946.79970	857.116	19.49	0.5164	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			584.03610	661.358	19.52	0.4796	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			960.13610	869.758	19.52	0.5204	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			438.41420	499.144	20.42	0.3845	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,324.51420	1,217.544	20.42	0.6155	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			551.83680	625.775	19.70	0.4597	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,027.93680	934.175	19.70	0.5403	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			504.08020	572.815	19.98	0.4291	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,140.18020	1,041.215	19.98	0.5709	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			253.28520	292.357	22.24	0.2438	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,149.38520	2,020.757	22.24	0.7562	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			471.11700	536.133	20.19	0.4072	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,227.21700	1,124.533	20.19	0.5928	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			465.85130	530.259	20.22	0.4036	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,241.95130	1,138.659	20.22	0.5964	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			190.04180	220.047	23.03	0.1902	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,616.14180	2,478.447	23.03	0.8098	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			295.90890	338.355	21.75	0.2769	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,912.00890	1,786.755	21.75	0.7231	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			263.26970	303.719	22.14	0.2519	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,089.36970	1,962.119	22.14	0.7481	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	12.91	Call			3,276.72380	3,441.855	18.81	0.9848	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			12.82380	10.255	18.81	0.0152	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,188.63350	3,352.612	18.52	0.9835	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			14.73350	11.012	18.52	0.0165	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			239.73910	276.918	22.39	0.2326	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,235.83910	2,105.318	22.39	0.7674	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			4,020.89030	4,187.324	21.22	0.9919	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			6.99030	5.724	21.22	0.0081	0.00	0	330
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,319.75080	1,453.926	17.70	0.7742	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			281.75080	247.626	17.70	0.2258	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			600.23110	678.063	19.70	0.4721	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,032.23110	941.763	19.70	0.5279	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			621.64590	701.103	19.63	0.4793	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,021.24590	932.303	19.63	0.5207	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			498.92190	565.005	20.34	0.4047	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,318.52190	1,216.205	20.34	0.5953	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,426.09390	4,593.761	21.68	0.9934	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			5.69390	4.961	21.68	0.0066	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,751.83160	2,915.199	17.61	0.9647	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			31.43160	26.399	17.61	0.0353	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			738.10330	825.320	19.56	0.5047	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,030.90330	948.320	19.56	0.4953	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			360.00140	408.228	22.16	0.2829	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,242.80140	2,121.228	22.16	0.7171	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,844.80850	3,008.180	16.63	0.9641	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			34.50850	28.080	16.63	0.0359	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			580.28870	652.019	20.42	0.4188	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,399.98870	1,301.919	20.42	0.5812	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			502.75730	565.377	20.94	0.3727	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,642.45730	1,535.277	20.94	0.6273	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,517.14250	4,686.508	20.71	0.9921	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			6.84250	6.408	20.71	0.0079	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,297.71950	1,425.026	18.01	0.7093	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			460.31950	417.426	18.01	0.2907	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,670.89870	3,839.918	17.60	0.9842	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			13.49870	12.318	17.60	0.0158	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			812.32140	902.055	19.54	0.5165	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,051.92140	971.255	19.54	0.4835	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			548.72260	610.375	21.22	0.3687	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,842.32260	1,733.375	21.22	0.6313	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			501.82240	558.607	21.58	0.3420	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,025.42240	1,911.607	21.58	0.6580	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,615.30200	4,785.402	20.10	0.9904	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			8.90200	8.402	20.10	0.0096	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,943.41920	3,104.301	15.62	0.9657	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			37.01920	27.301	15.62	0.0343	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			574.85420	636.888	21.20	0.3733	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,872.45420	1,763.688	21.20	0.6267	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			561.97290	622.735	21.29	0.3663	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,919.57290	1,809.535	21.29	0.6337	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,980.53610	3,141.021	15.40	0.9655	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			38.13610	27.821	15.40	0.0345	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,796.94280	2,954.838	15.69	0.9520	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			54.54280	41.638	15.69	0.0480	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			688.45250	761.301	20.53	0.4305	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,539.45250	1,441.501	20.53	0.5695	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,732.15700	2,888.775	15.80	0.9454	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			63.15700	48.976	15.80	0.0546	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,990.99950	3,151.348	15.37	0.9653	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			38.79950	28.248	15.37	0.0347	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			572.30160	633.435	21.29	0.3689	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,920.10160	1,810.335	21.29	0.6311	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			417.61190	464.313	22.54	0.2803	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,662.31190	2,538.013	22.54	0.7197	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,811.09000	1,952.664	17.55	0.8026	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			295.79000	266.364	17.55	0.1974	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,186.99370	3,351.624	14.97	0.9755	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			25.09370	18.724	14.97	0.0245	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,205.93640	3,371.115	14.98	0.9761	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			24.03640	18.215	14.98	0.0239	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,196.46110	3,361.192	14.95	0.9760	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			24.56110	18.292	14.95	0.0240	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,165.71850	2,312.199	16.78	0.8673	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			180.81850	156.199	16.78	0.1327	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			1,047.74580	1,146.370	19.11	0.5770	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			922.84580	850.370	19.11	0.4230	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			674.37040	743.000	20.77	0.4130	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,689.47040	1,587.000	20.77	0.5870	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			626.42230	690.658	21.07	0.3887	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,841.52230	1,734.658	21.07	0.6113	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,200.07570	3,364.697	14.87	0.9756	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			25.17570	18.697	14.87	0.0244	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			3,209.53740	3,374.262	14.86	0.9761	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			24.63740	18.262	14.86	0.0239	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			324.25650	360.412	23.58	0.2211	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,389.35650	3,254.412	23.58	0.7789	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			861.46740	946.697	19.85	0.5002	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,236.56740	1,150.697	19.85	0.4998	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			3,266.49310	3,433.824	15.05	0.9769	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			21.59310	17.824	15.05	0.0231	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			3,219.00820	3,384.188	14.89	0.9762	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			24.10820	18.188	14.89	0.0238	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	28/09/2016	Foreign Exchange Option	18.25	Call			541.26020	596.888	21.87	0.3367	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,276.86020	2,161.188	21.87	0.6633	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			511.10190	564.942	22.10	0.3211	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,406.70190	2,289.242	22.10	0.6789	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,726.03120	4,896.759	19.66	0.9884	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			11.63120	11.059	19.66	0.0116	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			3,052.71500	3,212.483	14.80	0.9671	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			38.31500	26.783	14.80	0.0329	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			3,138.25630	3,304.653	14.28	0.9679	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			32.25630	26.753	14.28	0.0321	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			528.86530	579.489	22.41	0.3108	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,692.86530	2,571.589	22.41	0.6892	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			515.42600	564.954	22.51	0.3041	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,759.42600	2,637.054	22.51	0.6959	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,821.06690	4,991.155	19.32	0.9869	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			15.06690	13.255	19.32	0.0131	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			3,250.44720	3,419.917	14.21	0.9649	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			34.34720	31.517	14.21	0.0351	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			519.66020	565.096	23.02	0.2864	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,203.56020	3,076.696	23.02	0.7136	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,933.43620	5,103.227	18.80	0.9861	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			17.33620	14.827	18.80	0.0139	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			4,132.09650	4,305.857	16.39	0.9770	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			21.89650	23.257	16.39	0.0230	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			4,152.01500	4,325.631	16.44	0.9773	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			21.81500	23.031	16.44	0.0227	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			4,142.05570	4,315.743	16.41	0.9772	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			21.85570	23.143	16.41	0.0228	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,507.45210	3,670.068	13.59	0.9758	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			30.35210	20.468	13.59	0.0242	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			3,470.30490	3,632.284	13.68	0.9737	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			33.20490	22.684	13.68	0.0263	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			2,223.66530	2,359.196	17.31	0.8101	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			17.68740	15.054	18.38	0.0139	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			24.60390	19.705	13.83	0.0230	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,526.09610	3,689.539	13.60	0.9764	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			28.99610	19.939	13.60	0.0236	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			432.41040	459.215	25.34	0.2222	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,545.31040	4,399.615	25.34	0.7778	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			5,004.78740	5,174.654	18.38	0.9861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,638.85260	4,492.506	25.52	0.7817	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			407.96760	432.288	26.07	0.2076	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			4,920.86760	4,772.688	26.07	0.7924	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			488.67310	521.043	23.99	0.2547	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			3,861.57310	3,721.443	23.99	0.7453	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,591.70390	3,759.305	13.83	0.9770	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		3,989.66680	3,848.375	24.25	0.7521	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		439.11660	466.599	25.16	0.2261	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		4,452.01660	4,306.999	25.16	0.7739	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		521.43410	562.551	23.46	0.2743	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		3,544.33410	3,412.950	23.46	0.7257	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		425.95260	452.106	25.52	0.2183	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		3,670.68710	3,533.845	23.64	0.7342	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		495.76980	528.832	23.85	0.2587	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		3,788.66980	3,649.232	23.85	0.7413	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		601.00000	649.154	22.76	0.3120	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		3,063.90000	2,939.554	22.76	0.6880	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		476.76680	507.975	24.25	0.2479	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		3,448.50760	3,318.637	23.32	0.7188	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		528.97040	571.032	23.39	0.2781	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		3,491.87040	3,361.432	23.39	0.7219	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		645.64810	697.471	22.42	0.3324	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		2,838.54810	2,717.871	22.42	0.6676	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		507.78710	543.445	23.64	0.2658	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		2,855.08640	2,734.128	22.44	0.6692	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		617.03070	666.509	22.63	0.3194	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		2,979.93070	2,856.909	22.63	0.6806	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		980.94640	1,057.540	20.51	0.4717	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		1,703.84640	1,607.940	20.51	0.5283	0.00	0	7,500
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		535.60760	578.237	23.32	0.2812	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		2,410.02590	2,297.407	21.75	0.6230	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		661.52940	714.637	22.30	0.3395	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		2,764.42940	2,645.037	22.30	0.6605	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		1,324.89980	1,422.831	19.20	0.5920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		1,067.79980	993.231	19.20	0.4080	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		642.18640	693.728	22.44	0.3308	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		1,164.27210	1,085.749	19.43	0.4290	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		1,234.69980	1,326.977	19.53	0.5620	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		1,207.59980	1,127.377	19.53	0.4380	0.00	0	15,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		1,467.83330	1,574.175	18.73	0.6366	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		880.73330	814.576	18.73	0.3634	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		747.12590	807.007	21.75	0.3770	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		992.13690	920.852	19.02	0.3906	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		1,349.66840	1,449.106	19.12	0.6000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		1,032.56840	959.506	19.12	0.4000	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		1,836.08120	1,963.914	17.92	0.7329	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		548.98120	504.314	17.92	0.2671	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		1,261.37210	1,355.349	19.43	0.5710	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		677.14670	621.510	18.16	0.3076	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		1,562.73930	1,674.300	18.45	0.6644	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		775.63930	714.700	18.45	0.3356	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		2,160.89500	2,300.336	17.51	0.7975	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			373.79500	340.736	17.51	0.2025	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,379.23690	1,480.452	19.02	0.6094	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			438.98620	401.453	17.68	0.2277	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,897.78400	2,028.034	17.84	0.7462	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			510.68400	468.434	17.84	0.2538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			3,332.78790	3,492.226	14.03	0.9647	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			45.68790	32.626	14.03	0.0353	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,664.24670	1,781.110	18.16	0.6924	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			346.56530	309.596	17.31	0.1899	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,174.73300	2,313.268	17.47	0.8003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			367.63300	333.668	17.47	0.1997	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,516.76780	3,679.572	13.57	0.9763	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			29.66780	19.972	13.57	0.0237	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,026.08620	2,161.053	17.68	0.7723	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			564.71030	592.193	25.45	0.2463	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			4,950.11030	4,804.393	25.45	0.7537	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,234.14040	2,353.177	17.69	0.7606	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			549.54040	495.377	17.69	0.2394	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,228.01510	2,347.365	17.71	0.7593	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			553.41510	499.565	17.71	0.2407	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,533.46580	1,626.182	19.52	0.5925	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,248.86580	1,168.382	19.52	0.4075	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,239.63480	2,359.001	17.67	0.7618	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			545.03480	491.202	17.67	0.2382	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,442.89380	2,557.597	18.17	0.7437	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			695.19380	639.097	18.17	0.2563	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,437.64000	2,552.113	18.19	0.7425	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			699.94000	643.613	18.19	0.2575	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,432.40220	2,546.652	18.21	0.7414	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			704.70220	648.152	18.21	0.2586	0.00	0	0
<b>Total \$ / R Option</b>												<b>392,957.25</b>	<b>1,250</b>	<b>2,046,549</b>
<b>Total \$ / R</b>												<b>455,185,374.95</b>	<b>29,444</b>	<b>3,231,974</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			16.06150		15.89660			0.0000	433,660.50	27	1,166
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			16.34160		16.17390			0.0000	245,124.00	15	184
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.65600		16.48490			0.0000	0.00	0	93
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.95960		16.78710			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>678,784.50</b>	<b>42</b>	<b>1,443</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			350,683.32060	367,185.157	26.18	0.9991	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			23.32060	35.157	26.18	0.0009	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			349,683.94050	366,186.010	26.16	0.9991	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			23.94050	36.011	26.16	0.0009	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			348,684.57760	365,186.884	26.14	0.9990	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			24.57760	36.884	26.14	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		276,211.30650	292,278.875	18.01	0.9699		0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put		2,821.30650	2,118.875	18.01	0.0301		0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call		275,251.64450	291,313.637	18.00	0.9695		0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put		2,861.64450	2,153.637	18.00	0.0305		0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call		274,292.57190	290,348.822	18.00	0.9690		0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put		2,902.57190	2,188.822	18.00	0.0310		0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call		179,331.11960	193,328.873	17.59	0.7937		0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put		31,841.11960	28,728.873	17.59	0.2063		0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call		180,727.74250	194,745.565	17.57	0.7967		0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put		31,237.74250	28,145.565	17.57	0.2033		0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call		180,028.70090	194,050.632	17.58	0.7952		0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put		31,538.70090	28,450.632	17.58	0.2048		0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call		216,044.16330	229,279.892	17.18	0.8024		0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put		36,334.16330	32,319.892	17.18	0.1976		0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call		215,426.15810	228,620.196	17.20	0.8010		0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put		36,716.15810	32,660.196	17.20	0.1990		0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call		214,810.79200	227,962.099	17.22	0.7996		0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put		37,100.79200	33,002.099	17.22	0.2004		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>678,784.50</b>	<b>42</b>	<b>1,443</b>
£ / R	On	26/02/2016	Foreign Exchange Future			23.21890	23.13160			0.0000		23,218.90	1	163
£ / R	On	29/02/2016	Foreign Exchange Future			23.23230	23.14450			0.0000		0.00	0	56
£ / R	On	07/03/2016	Foreign Exchange Future			23.26390	23.17430			0.0000		0.00	0	115
£ / R	On	14/03/2016	Foreign Exchange Future			23.29500	23.20520			0.0000		22,130,250.00	950	34,574
£ / R	On	15/04/2016	Foreign Exchange Future			23.43590	23.34670			0.0000		0.00	0	116
£ / R	On	13/06/2016	Foreign Exchange Future			23.70890	23.61690			0.0000		21,338,010.00	900	3,166
£ / R	On	08/09/2016	Foreign Exchange Future			24.12610	24.03010			0.0000		0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			24.18050	24.08440			0.0000		0.00	0	890
£ / R	On	19/12/2016	Foreign Exchange Future			24.63970	24.54210			0.0000		0.00	0	0
<b>Total £ / R Future</b>												<b>43,491,478.90</b>	<b>1,851</b>	<b>39,080</b>
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call		1,124.68240	1,191.914	18.25	0.8770		0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put		83.08240	63.014	18.25	0.1230		0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call		1,197.96400	1,269.161	18.18	0.8776		0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put		83.46400	66.861	18.18	0.1224		0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call		1,188.31660	1,251.528	18.06	0.8375		0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put		134.01660	107.628	18.06	0.1625		0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		4,020.52370	4,109.311	24.81	0.9931		0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		5.32370	4.311	24.81	0.0069		0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		4,010.57110	4,099.349	24.78	0.9930		0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		5.37110	4.349	24.78	0.0070		0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		4,000.61920	4,089.388	24.74	0.9930		0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		5.41920	4.388	24.74	0.0070		0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call		1,304.79560	1,374.338	18.42	0.8299		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			149.59560	129.338	18.42	0.1701	0.00	0	6,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			615.17230	654.600	19.38	0.5522	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			559.97230	509.600	19.38	0.4478	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			329.38770	350.322	20.52	0.3499	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			1,074.18770	1,005.322	20.52	0.6501	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call			103.88530	109.034	22.30	0.1332	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			2,198.68530	2,114.034	22.30	0.8668	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			2,478.21060	2,563.706	19.65	0.9683	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			23.01060	18.706	19.65	0.0317	0.00	0	21,300
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			502.61110	539.254	20.88	0.3801	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			1,355.91110	1,303.354	20.88	0.6199	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			369.26100	397.840	22.92	0.2270	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			3,252.36100	3,188.940	22.92	0.7730	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			3,243.74260	3,333.204	19.35	0.9069	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			126.84260	124.304	19.35	0.0931	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			3,234.62840	3,324.107	19.34	0.9063	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			127.72840	125.207	19.34	0.0937	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			853.00480	905.596	20.70	0.4449	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,536.10480	1,496.696	20.70	0.5551	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			3,252.86240	3,342.309	19.36	0.9075	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			125.96240	123.409	19.36	0.0925	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,367.84820	2,460.543	18.73	0.7349	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			607.74820	604.443	18.73	0.2651	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			879.87070	936.917	21.66	0.3703	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,699.77070	2,660.817	21.66	0.6297	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			3,142.81660	3,235.236	18.31	0.8385	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			312.71660	309.136	18.31	0.1615	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,380.97000	2,473.744	18.72	0.7370	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			600.87000	597.644	18.72	0.2630	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,374.40290	2,467.137	18.73	0.7359	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			604.30290	601.037	18.73	0.2641	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,983.40680	2,071.065	19.00	0.6576	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			909.00680	900.565	19.00	0.3424	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,994.01320	2,082.130	18.99	0.6598	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			899.61320	891.630	18.99	0.3402	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,988.70710	2,076.444	19.00	0.6587	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			904.30710	895.944	19.00	0.3413	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			0.00000	1,134.529	21.77	0.3679	888,336.21	783	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			0.00000	3,434.829	21.77	0.6321	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,707.15550	2,806.771	18.36	0.7189	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			805.05550	807.071	18.36	0.2811	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,701.00130	2,800.619	18.37	0.7180	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			808.90130	810.919	18.37	0.2820	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			0.00000	2,586.135	18.57	0.6849	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			0.00000	956.434	18.57	0.3151	748,888.21	783	783
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			0.00000	6,325.898	19.80	0.9525	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			0.00000	96.198	19.80	0.0475	75,323.11	783	783
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,713.32060	2,812.942	18.36	0.7198	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			801.22060	803.242	18.36	0.2802	0.00	0	0
<b>Total £ / R Option</b>												<b>1,712,547.53</b>	<b>2,349</b>	<b>81,277</b>
<b>Total £ / R</b>												<b>45,204,026.43</b>	<b>4,200</b>	<b>120,357</b>
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13735		0.13601			0.0000	0.00	0	5,897
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14014		0.13875			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14337		0.14193			0.0000	0.00	0	947
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,432</b>
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,605.76050	1,739.101	19.32	0.9860	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			4.96050	4.301	19.32	0.0140	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,600.80490	3,734.802	23.11	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.00490	0.002	23.11	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,601.50580	2,735.178	23.11	0.9987	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			0.70580	0.378	23.11	0.0013	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			36.76110	27.368	16.09	0.0475	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,084.29550	1,188.091	16.72	0.7896	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			208.89550	174.291	16.72	0.2104	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,884.28540	3,021.914	19.03	0.9860	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			8.88540	8.114	19.03	0.0140	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,912.16110	2,041.168	16.09	0.9525	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,208.61380	3,352.395	17.02	0.9794	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			16.11380	15.295	17.02	0.0206	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,284.49510	2,415.242	17.16	0.9166	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			91.99510	78.142	17.16	0.0834	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,486.43310	1,595.718	17.32	0.7838	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			293.93310	258.618	17.32	0.2162	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>11,432</b>
€ / R	On	19/02/2016	Foreign Exchange Future			17.81730		17.73260			0.0000	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Future			17.83610		17.75040			0.0000	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Future			17.84020		17.75420			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			17.84640		17.76010			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.91070		17.82250			0.0000	14,400,202.80	804	78,180
€ / R	On	22/03/2016	Foreign Exchange Future			17.86740		17.78060			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.87540		17.78810			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.90450		17.81590			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.92370		17.83490			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			17.93860		17.84970			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.95590		17.86670			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.97680		17.88770			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	13/06/2016	Foreign Exchange Future			18.27310		18.18240			0.0000	10,050,205.00	550	40,960
€ / R	On	19/09/2016	Foreign Exchange Future			18.69050		18.59610			0.0000	0.00	0	6,298
€ / R	On	19/12/2016	Foreign Exchange Future			19.10020		19.00400			0.0000	0.00	0	5,887
<b>Total € / R Future</b>												<b>24,450,407.80</b>	<b>1,354</b>	<b>131,867</b>
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			2,334.03640	2,418.229	27.52	0.9969	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			1.43640	0.929	27.52	0.0031	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			1,679.34000	1,762.369	25.01	0.9840	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			6.74000	5.069	25.01	0.0160	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Call			138.39590	151.773	20.49	0.2955	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Put			697.99590	625.673	20.49	0.7045	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			2,217.49620	2,303.057	24.25	0.9918	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			3.29620	2.857	24.25	0.0082	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			2,195.97820	2,281.560	21.35	0.9869	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			5.87820	5.160	21.35	0.0131	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,973.38650	4,061.525	27.70	0.9983	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			0.88650	0.825	27.70	0.0017	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,693.98320	1,776.565	18.24	0.9631	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			21.48320	15.865	18.24	0.0369	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			4,772.67440	4,860.846	29.21	0.9997	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.17440	0.146	29.21	0.0003	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			4,622.73890	4,710.905	28.93	0.9995	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.23890	0.205	28.93	0.0005	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,886.03270	1,972.162	18.93	0.9731	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			13.53270	11.462	18.93	0.0269	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			1,033.18340	1,103.972	18.66	0.8401	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			110.68340	93.272	18.66	0.1599	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			6.66540	6.951	27.43	0.0129	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			4,084.16540	3,996.251	27.43	0.9871	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			2,866.62570	2,954.580	23.68	0.9917	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			4.12570	3.880	23.68	0.0083	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			1,553.69270	1,634.525	18.33	0.9477	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			31.19270	23.825	18.33	0.0523	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			1,147.36330	1,220.910	18.58	0.8723	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			84.86330	70.210	18.58	0.1277	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			3,793.75640	3,881.891	27.36	0.9975	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			1.25640	1.191	27.36	0.0025	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,846.75280	1,932.725	18.74	0.9717	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			14.25280	12.025	18.74	0.0283	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,836.93980	1,922.870	18.69	0.9713	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			14.43980	12.170	18.69	0.0287	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			3,833.66330	3,921.798	27.43	0.9977	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			1.16330	1.098	27.43	0.0023	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			2,777.06700	2,864.953	23.25	0.9908	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			4.56700	4.253	23.25	0.0092	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			2,459.11450	2,546.650	21.71	0.9867	0.00	0	25,000

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	15.37	Put			6.61450	5.950	21.71	0.0133	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			3,813.70900	3,901.844	27.40	0.9976	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			1.20900	1.144	27.40	0.0024	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			3,225.27430	3,313.415	25.41	0.9944	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			2.77430	2.715	25.41	0.0056	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			2,926.35770	3,014.352	23.97	0.9922	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			3.85770	3.652	23.97	0.0078	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			3,823.68590	3,911.821	27.42	0.9977	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			1.18590	1.121	27.42	0.0023	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			274.03800	300.485	20.70	0.3528	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			913.43800	853.085	20.70	0.6472	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			287.58950	315.532	20.77	0.3591	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			919.48950	860.131	20.77	0.6409	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,053.97670	999.796	20.75	0.6234	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			369.87670	404.296	20.75	0.3766	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			396.32010	430.904	20.64	0.3761	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,131.42010	1,077.204	20.64	0.6239	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			412.84660	448.382	20.63	0.3821	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,133.14660	1,079.781	20.63	0.6179	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			471.97230	509.623	20.49	0.3839	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,285.27230	1,233.723	20.49	0.6161	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			486.50250	524.766	20.49	0.3892	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,278.80250	1,227.966	20.49	0.6108	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			48.33380	45.762	19.19	0.0503	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,971.31730	3,059.410	19.18	0.9492	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			48.91730	46.310	19.18	0.0508	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			47.75730	45.220	19.20	0.0497	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,980.73380	3,068.862	19.19	0.9497	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,998.32580	4,088.939	20.94	0.9816	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			15.92580	15.839	20.94	0.0184	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			2,330.09470	2,414.561	18.64	0.8992	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			107.69470	101.461	18.64	0.1008	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,990.15730	3,078.320	19.20	0.9503	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			54.20930	37.000	16.40	0.0366	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,691.01010	3,768.068	16.41	0.9629	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			54.91010	37.568	16.41	0.0371	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,709.61560	3,787.376	16.43	0.9635	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			53.51560	36.876	16.43	0.0365	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,700.30930	3,777.500	16.40	0.9634	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			462.58990	446.691	18.24	0.2199	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			649.39110	680.447	22.77	0.2955	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,545.39110	3,480.247	22.77	0.7045	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,469.30230	2,549.663	18.24	0.7791	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			465.30230	449.463	18.24	0.2209	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,925.51870	3,003.274	18.21	0.8369	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			853.78150	897.046	21.67	0.3743	0.00	0	2,912

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	20.80	Put			2,649.78150	2,596.846	21.67	0.6257	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,476.58990	2,556.891	18.24	0.7801	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			321.51870	303.074	18.21	0.1631	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,542.65750	2,622.450	18.24	0.7893	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			438.65750	422.250	18.24	0.2107	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,462.02580	2,542.452	18.24	0.7781	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			468.02580	452.252	18.24	0.2219	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>333,470</b>
<b>Total € / R</b>												<b>24,450,407.80</b>	<b>1,354</b>	<b>465,337</b>
AUS / R	On	14/03/2016	Foreign Exchange Future			11.41590		11.47730			0.0000	0.00	0	12,867
AUS / R	On	13/06/2016	Foreign Exchange Future			11.56680		11.62920			0.0000	2,891,700.00	250	3,067
AUS / R	On	19/09/2016	Foreign Exchange Future			11.74100		11.80280			0.0000	2,935,250.00	250	750
AUS / R	On	19/12/2016	Foreign Exchange Future			11.91210		11.97510			0.0000	0.00	0	69
<b>Total AU\$ / R Future</b>												<b>5,826,950.00</b>	<b>500</b>	<b>16,753</b>
AUS / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			190.65500	213.355	14.72	0.4862	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			17.26260	13.542	18.21	0.0495	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,139.96260	1,197.642	18.21	0.9505	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			8.90210	8.686	16.27	0.0358	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			708.18190	648.108	14.80	0.8820	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			30.88190	32.208	14.80	0.1180	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			263.40320	223.792	14.69	0.5212	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			186.10320	207.892	14.69	0.4788	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			257.95500	219.255	14.72	0.5138	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			0.96910	0.710	20.97	0.0030	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,968.29120	1,906.628	20.91	0.9969	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			0.99120	0.728	20.91	0.0031	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,679.22530	1,617.441	19.31	0.9934	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			1.92530	1.541	19.31	0.0066	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,086.20210	1,024.586	16.27	0.9642	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,988.24760	1,926.592	21.03	0.9971	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			0.94760	0.692	21.03	0.0029	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,978.26910	1,916.610	20.97	0.9970	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,589.30360	1,531.770	17.14	0.9194	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			40.10360	44.970	17.14	0.0806	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,579.95590	1,522.559	17.13	0.9181	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			40.75590	45.759	17.13	0.0819	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,570.61890	1,513.360	17.11	0.9169	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			41.41890	46.560	17.11	0.0831	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,686.65680	1,637.656	16.26	0.8773	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			83.85680	96.656	16.26	0.1227	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,677.93000	1,629.034	16.25	0.8758	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			85.13000	98.034	16.25	0.1242	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,695.39880	1,646.293	16.27	0.8787	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	10.19	Put			82.59880	95.293	16.27	0.1213	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			205.34980	220.839	15.94	0.2058	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,512.56420	1,465.151	15.93	0.7925	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			207.46420	223.051	15.93	0.2075	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,504.69230	1,457.380	15.92	0.7908	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			209.59230	225.280	15.92	0.2092	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,520.44980	1,472.939	15.94	0.7942	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,200</b>
<b>Total AU\$ / R</b>												<b>5,826,950.00</b>	<b>500</b>	<b>17,953</b>
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.62080		11.64040			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.82590		11.84590			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			15.57870	15.025	14.77	0.0616	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			865.03620	844.964	14.87	0.9418	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			14.63620	14.165	14.87	0.0582	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			855.50010	835.388	14.82	0.9401	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			15.10010	14.588	14.82	0.0599	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			845.97870	825.825	14.77	0.9384	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,064.72820	1,052.276	15.18	0.8363	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			88.82820	96.376	15.18	0.1637	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,056.51170	1,044.153	15.18	0.8338	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			90.61170	98.253	15.18	0.1662	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,048.32390	1,036.057	15.17	0.8312	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			92.42390	100.157	15.17	0.1688	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			16.15340		15.99640			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			16.50390		16.34300			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			1,076.95190	1,208.668	19.27	0.8892	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			80.55190	55.268	19.27	0.1108	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,068.53580	1,199.854	19.27	0.8872	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			82.13580	56.454	19.27	0.1128	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,085.39130	1,217.502	19.28	0.8912	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			78.99130	54.102	19.28	0.1088	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,078.53960	2,223.670	19.83	0.8891	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			125.53960	109.770	19.83	0.1109	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,069.73600	2,214.735	19.81	0.8882	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			126.73600	110.835	19.81	0.1118	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	14.41	Call			2,060.94020	2,205.811	19.79	0.8872	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			127.94020	111.911	19.79	0.1128	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			2.42870		2.40610			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.44490		2.42080			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			2,176.42640	2,362.480	23.22	0.9127	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			115.42640	75.480	23.22	0.0873	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			2,088.69960	2,271.869	23.13	0.9035	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			127.69960	84.869	23.13	0.0965	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			2,265.17410	2,453.988	23.30	0.9213	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			104.17410	66.988	23.30	0.0787	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,512.14770	2,712.101	21.51	0.8034	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			404.14770	363.101	21.51	0.1966	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,435.25210	2,633.560	21.45	0.7941	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			427.25210	384.560	21.45	0.2059	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,359.37520	2,555.985	21.39	0.7844	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			451.37520	406.985	21.39	0.2156	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			2.40080		2.38880			0.0000	0.00	0	60
DKK / R	On	13/06/2016	Foreign Exchange Future			2.45020		2.43790			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>60</b>
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			2,427.59530	2,539.751	20.78	0.9534	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			39.59530	31.751	20.78	0.0466	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			2,334.06530	2,444.953	20.72	0.9468	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			46.06530	36.953	20.72	0.0532	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			2,524.72010	2,637.378	21.16	0.9572	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			36.72010	29.378	21.16	0.0428	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,722.88930	3,837.046	21.44	0.9113	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			143.88930	135.046	21.44	0.0887	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,633.04200	3,746.935	21.38	0.9057	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			154.04200	144.935	21.38	0.0943	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			3,543.79000	3,657.421	21.31	0.8998	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			164.79000	155.421	21.31	0.1002	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>60</b>
HK\$/R	On	14/03/2016	Foreign Exchange Future			2.06100		2.04290			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.09580		2.07800			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.13310		2.11460			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.16820		2.14950			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			222.63120	269.915	19.02	0.3339	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			993.63120	859.915	19.02	0.6661	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			200.77550	243.557	19.17	0.3080	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			1,071.77550	933.557	19.17	0.6920	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			180.93020	219.523	19.32	0.2836	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,151.93020	1,009.524	19.32	0.7164	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			741.28600	829.257	18.92	0.4817	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,161.28600	1,071.257	18.92	0.5183	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			707.00040	791.469	19.02	0.4655	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,227.00040	1,133.469	19.02	0.5345	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			674.24160	755.269	19.13	0.4496	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,294.24160	1,197.269	19.13	0.5504	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,233.00430	1,341.114	19.07	0.5462	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,287.00430	1,210.114	19.07	0.4538	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,192.20250	1,297.598	19.14	0.5339	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,346.20250	1,266.598	19.14	0.4661	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,152.64810	1,255.342	19.20	0.5217	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,406.64810	1,324.342	19.20	0.4783	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,673.99090	1,788.629	19.26	0.5851	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,378.99090	1,306.629	19.26	0.4149	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,628.15710	1,740.193	19.29	0.5749	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,433.15710	1,358.193	19.29	0.4251	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,583.38150	1,692.814	19.32	0.5646	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,488.38150	1,410.814	19.32	0.4354	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			0.15630		0.15430			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15630		0.15300			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15590		0.15290			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			0.07630		0.07500			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06730		0.06660			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06380		0.06310			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			10.64180		10.66030			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.77030		10.78910			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.91960		10.93770			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			1,521.01120	1,502.558	17.93	0.9961	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			0.71120	0.758	17.93	0.0039	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,511.03960	1,492.588	17.88	0.9959	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			0.73960	0.788	17.88	0.0041	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,501.06920	1,482.619	17.84	0.9958	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			0.76920	0.819	17.84	0.0042	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,793.18310	1,774.369	16.71	0.9676	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			14.08310	14.069	16.71	0.0324	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,812.77760	1,793.926	16.78	0.9686	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			13.67760	13.626	16.78	0.0314	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,802.97880	1,784.145	16.75	0.9681	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			13.87880	13.845	16.75	0.0319	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,546.88570	1,531.090	15.38	0.8932	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			69.18570	71.490	15.38	0.1068	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,538.06740	1,522.334	15.37	0.8917	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			70.36740	72.734	15.37	0.1083	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,529.26370	1,513.597	15.37	0.8901	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			71.56370	73.997	15.37	0.1099	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/03/2016	Foreign Exchange Future			1.41930		1.40540			0.0000	1,419.30	1	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.43410		1.42010			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.44990		1.43560			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.46380		1.44930			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>1,419.30</b>	<b>1</b>	<b>0</b>
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Call			54.00000	193.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Call			0.00000	93.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Put			46.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.42	Put			146.00000	7.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			1,001.00000	1,141.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Call			901.00000	1,041.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Call			801.00000	941.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			156.00000	299.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			356.00000	499.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			256.00000	399.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			393.00000	538.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			293.00000	438.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			493.00000	638.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>1,419.30</b>	<b>1</b>	<b>0</b>
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.11510		1.12120			0.0000	0.00	0	2,000
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.11820		1.12420			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.12210		1.12810			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>2,000</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>2,000</b>
RAIN	On	13/06/2016	Foreign Exchange Future			28,374.69000		28,160.78000			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			11.39730		11.36820			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.57110		11.54190			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			1,392.35880	1,421.283	19.34	0.9846	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			4.15880	3.983	19.34	0.0154	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,382.45140	1,411.373	19.28	0.9842	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			4.25140	4.073	19.28	0.0158	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,372.54630	1,401.465	19.21	0.9839	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			4.34630	4.165	19.21	0.0161	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,406.22850	1,436.596	17.08	0.9037	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			54.32850	55.496	17.08	0.0963	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,397.07720	1,427.477	17.05	0.9023	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			55.17720	56.377	17.05	0.0977	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,387.93920	1,418.371	17.03	0.9009	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			56.03920	57.271	17.03	0.0991	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			5.45530		5.40960			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.41390		5.36990			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			920.10860	965.547	21.44	0.9978	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			0.50860	0.247	21.44	0.0022	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			910.13480	955.561	21.33	0.9977	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			0.53480	0.261	21.33	0.0023	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			900.16240	945.576	21.21	0.9976	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			0.56240	0.276	21.21	0.0024	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			641.81040	682.706	17.75	0.8985	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			31.91040	28.807	17.75	0.1015	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			632.84580	673.662	17.70	0.8954	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			32.94580	29.762	17.70	0.1046	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			623.91130	664.645	17.65	0.8924	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			34.01130	30.745	17.65	0.1076	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			1.36250		1.36050			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.29450		1.28060			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total Futures</b>												<b>529,241,458.20</b>	<b>31,942</b>	<b>1,399,160</b>
<b>Total Options</b>												<b>2,105,504.78</b>	<b>3,599</b>	<b>2,462,496</b>
<b>Grand Total:</b>												<b>531,346,962.98</b>	<b>35,541</b>	<b>3,861,656</b>