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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/02/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/02/2016	Foreign Exchange Future	15.72090	15.82420			0.0000	0.00	0	369
\$ / R	On	15/02/2016	Foreign Exchange Future	15.72090	15.83080			0.0000	0.00	0	4,330
\$ / R	On	16/02/2016	Foreign Exchange Future	15.72090	15.83300			0.0000	0.00	0	924
\$ / R	On	17/02/2016	Foreign Exchange Future	15.71330	15.83450			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future	15.71920	15.83750			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future	15.73680	15.85210			0.0000	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Future	15.73970	15.85550			0.0000	0.00	0	392
\$ / R	On	29/02/2016	Foreign Exchange Future	15.74840	15.86550			0.0000	0.00	0	306
\$ / R	On	01/03/2016	Foreign Exchange Future	15.75120	15.86890			0.0000	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Future	15.75410	15.87230			0.0000	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Future	15.76860	15.88900			0.0000	0.00	0	301
\$ / R	On	11/03/2016	Foreign Exchange Future	15.78020	15.90250			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future	15.78890	15.91260			0.0000	803,544,487.70	50,893	934,701
\$ / R	On	15/03/2016	Foreign Exchange Future	15.79170	15.91560			0.0000	0.00	0	350
\$ / R	On	16/03/2016	Foreign Exchange Future	15.79460	15.91860			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future	15.81540	15.93970			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future	15.83310	15.95780			0.0000	0.00	0	140
\$ / R	On	31/03/2016	Foreign Exchange Future	15.83900	15.96380			0.0000	0.00	0	35
\$ / R	On	04/04/2016	Foreign Exchange Future	15.85090	15.97590			0.0000	0.00	0	140
\$ / R	On	05/04/2016	Foreign Exchange Future	15.85380	15.97890			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future	15.85680	15.98190			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	07/04/2016	Foreign Exchange Future			15.85980		15.98490			0.0000	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Future			15.87160		15.99700			0.0000	0.00	0	100
\$ / R	On	15/04/2016	Foreign Exchange Future			15.88340		16.00910			0.0000	0.00	0	1,991
\$ / R	On	18/04/2016	Foreign Exchange Future			15.89230		16.01810			0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Future			15.89830		16.02410			0.0000	0.00	0	700
\$ / R	On	25/04/2016	Foreign Exchange Future			15.91330		16.03920			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			15.91630		16.04220			0.0000	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Future			15.92530		16.05120			0.0000	0.00	0	500
\$ / 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			15.95830		16.08440			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.96730		16.09350			0.0000	0.00	0	50
\$ / R	On	17/05/2016	Foreign Exchange Future			15.97930		16.10590			0.0000	0.00	0	100
\$ / R	On	27/05/2016	Foreign Exchange Future			16.00980		16.13690			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.02200		16.14940			0.0000	0.00	0	338
\$ / R	On	06/06/2016	Foreign Exchange Future			16.04030		16.16800			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.04640		16.17420			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.04940		16.17730			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.06160		16.18970			0.0000	1,048,212,139.20	65,262	153,783
\$ / R	On	24/06/2016	Foreign Exchange Future			16.09510		16.22380			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.10730		16.23620			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			16.19270		16.32310			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.19570		16.32620			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.24140		16.37280			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			16.25360		16.38580			0.0000	0.00	0	105
\$ / R	On	26/08/2016	Foreign Exchange Future			16.28910		16.42210			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.32490		16.45840			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.33140		16.46500			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.33460		16.46830			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.34760		16.48150			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.35410		16.48810			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.36710		16.50130			0.0000	201,348,064.20	12,302	135,199
\$ / R	On	28/09/2016	Foreign Exchange Future			16.39640		16.53100			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.48730		16.62350			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.59570		16.73350			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.64930		16.78750			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.66600		16.80440			0.0000	33,332,000.00	2,000	14,903
\$ / R	On	13/03/2017	Foreign Exchange Future			16.92130		17.05690			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.14760		17.27870			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>2,086,436,691.10</b>	<b>130,457</b>	<b>1,251,173</b>
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Call			4.96250	0.674	43.79	0.0059	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Put			840.76250	939.774	43.79	0.9941	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Call			4.38440	0.590	44.33	0.0051	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Put			870.18440	969.690	44.33	0.9949	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			4,224.20000	4,120.900	34.46	1.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.00000	0.000	34.46	0.0000	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			443.50390	329.294	28.14	0.9204	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			19.30390	8.394	28.14	0.0796	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Call			8.81380	4.040	30.63	0.0218	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Put			958.01380	1,063.140	30.63	0.9782	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Call			13.60320	10.282	28.05	0.0485	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Put			790.60320	899.382	28.05	0.9515	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Call			10.18170	8.981	25.77	0.0429	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Put			815.68170	935.681	25.77	0.9571	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			936.33700	818.294	21.18	0.9555	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			8.83700	9.094	21.18	0.0445	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			1,908.44670	1,790.062	30.88	0.9962	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			0.94670	0.862	30.88	0.0038	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			1,540.16930	1,421.399	27.69	0.9901	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			2.66930	2.199	27.69	0.0099	0.00	0	100
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			2,352.68540	2,237.429	28.05	0.9976	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			0.58540	0.629	28.05	0.0024	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			1,027.15550	914.764	20.09	0.9346	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			15.05550	17.964	20.09	0.0654	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			368.49140	296.853	20.02	0.5702	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			156.39140	200.053	20.02	0.4298	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			4,052.11810	3,936.827	39.68	0.9999	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.01810	0.027	39.68	0.0001	0.00	0	250
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			1,217.65740	1,103.825	21.61	0.9515	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			12.15740	14.125	21.61	0.0485	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			1,279.17850	1,164.027	21.02	0.9500	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			13.67850	15.627	21.02	0.0500	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	16.16	Call			171.31270	130.981	20.64	0.2947	0.00	0	5,000
\$ / R	On	29/02/2016	Foreign Exchange Option	16.16	Put			465.81270	542.581	20.64	0.7053	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			1,948.31560	1,831.451	24.31	0.9896	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			2.81560	3.051	24.31	0.0104	0.00	0	100
\$ / R	On	01/03/2016	Foreign Exchange Option	16.26	Call			152.29440	115.779	20.94	0.2606	0.00	0	2,500
\$ / R	On	01/03/2016	Foreign Exchange Option	16.26	Put			543.39440	624.579	20.94	0.7394	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			1,268.39840	1,153.341	20.62	0.9420	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			16.09840	19.241	20.62	0.0580	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Call			512.28450	432.451	19.72	0.6463	0.00	0	30,000
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Put			139.98450	178.351	19.72	0.3537	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			1,287.70960	1,172.451	20.71	0.9445	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			15.40960	18.351	20.71	0.0555	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			1,278.05000	1,162.891	20.67	0.9433	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			15.75000	18.791	20.67	0.0567	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			1,258.61750	1,145.094	19.60	0.9278	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			19.61750	26.494	19.60	0.0722	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			3,372.82940	3,250.596	27.18	0.9989	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.32940	0.396	27.18	0.0011	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			4,862.60880	4,738.916	31.17	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.00880	0.016	31.17	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	14/03/2016	Foreign Exchange Option	23.15	Call		0.01750	0.035	34.18	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put		7,237.41750	7,361.136	34.18	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call		0.00000	0.000	34.18	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put		134,087.40000	134,211.100	34.18	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call		15.80530	10.483	24.40	0.0249	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put		2,343.20530	2,461.583	24.40	0.9751	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		2.01420	2.667	32.44	0.0057	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		4,319.41420	4,443.767	32.44	0.9943	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call		0.14150	0.239	34.18	0.0006	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put		6,137.54150	6,261.339	34.18	0.9994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call		73.55580	55.519	22.73	0.1111	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put		1,340.95580	1,446.619	22.73	0.8889	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call		54.19900	39.547	23.18	0.0823	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put		1,551.59900	1,660.647	23.18	0.9177	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call		38.51280	27.079	23.53	0.0589	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put		1,775.91280	1,888.179	23.53	0.9411	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call		113.95970	89.681	22.08	0.1680	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put		1,051.35970	1,150.781	22.08	0.8320	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call		106.66810	83.449	22.18	0.1580	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put		1,094.06810	1,194.549	22.18	0.8420	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call		93.42640	72.201	22.38	0.1395	0.00	0	31,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put		1,180.82640	1,283.301	22.38	0.8605	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		179.65640	146.774	21.37	0.2531	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		767.05640	857.874	21.37	0.7469	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call		168.49790	137.064	21.48	0.2393	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put		805.89790	898.164	21.48	0.7607	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call		130.01820	103.484	21.88	0.1895	0.00	0	35,701
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put		967.41820	1,064.584	21.88	0.8105	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call		240.41670	200.097	20.86	0.3245	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put		597.81670	681.196	20.86	0.6755	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call		220.17670	182.257	21.01	0.3014	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put		647.57670	733.357	21.01	0.6986	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call		191.50630	157.116	21.26	0.2676	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put		728.90630	818.216	21.26	0.7324	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call		293.09170	246.811	20.51	0.3816	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put		490.49170	567.911	20.51	0.6184	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		279.04420	234.317	20.60	0.3668	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		516.44420	595.417	20.60	0.6332	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call		262.32300	219.477	20.71	0.3488	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put		549.72300	630.577	20.71	0.6512	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call		377.28400	322.203	20.05	0.4648	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put		364.68400	433.303	20.05	0.5352	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		338.98080	287.805	20.24	0.4281	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		416.38080	488.905	20.24	0.5719	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		334.93360	284.181	20.27	0.4241	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		422.33360	495.281	20.27	0.5759	0.00	0	502

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	15.75	Call			453.12750	387.945	19.77	0.5285	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			290.52750	349.045	19.77	0.4715	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			442.44510	378.369	19.79	0.5198	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			299.84510	359.469	19.79	0.4802	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			401.47300	342.738	19.94	0.4857	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			338.87300	403.838	19.94	0.5143	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			544.95140	470.888	19.58	0.5978	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			222.35140	271.988	19.58	0.4022	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			538.88180	465.371	19.59	0.5935	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			226.28180	276.471	19.59	0.4065	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Call			480.60640	412.650	19.71	0.5501	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Put			268.00640	323.750	19.71	0.4499	0.00	0	31,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			569.66770	493.400	19.53	0.6151	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			207.06770	254.500	19.53	0.3849	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			563.42300	487.705	19.54	0.6108	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			210.82300	258.805	19.54	0.3892	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			557.22200	482.054	19.56	0.6064	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			214.62200	263.155	19.56	0.3936	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call			634.49690	552.793	19.41	0.6577	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put			171.89690	213.893	19.41	0.3423	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Call			627.82110	546.654	19.43	0.6535	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Put			175.22110	217.754	19.43	0.3465	108,877.20	500	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			582.28770	504.923	19.51	0.6237	0.00	0	17,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			199.68770	246.023	19.51	0.3763	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			814.73150	720.331	19.12	0.7580	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			102.13150	131.431	19.12	0.2420	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			776.70520	684.707	19.18	0.7389	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			114.10520	145.807	19.18	0.2611	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			761.76100	670.747	19.20	0.7311	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			119.16100	151.847	19.20	0.2689	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			951.09650	848.859	18.92	0.8179	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			68.49650	89.959	18.92	0.1821	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			942.77950	840.996	18.93	0.8146	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			70.17950	92.095	18.93	0.1854	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			845.82490	749.561	19.07	0.7728	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			93.22490	120.661	19.07	0.2272	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			984.67080	880.733	18.88	0.8307	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			62.07080	81.833	18.88	0.1693	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			976.23230	872.667	18.88	0.8276	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			63.63230	83.767	18.88	0.1724	0.00	0	41,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			967.82380	864.694	18.89	0.8244	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			65.22380	85.794	18.89	0.1756	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			1,195.28070	1,083.637	18.71	0.8955	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			32.68070	44.737	18.71	0.1045	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			1,150.23070	1,039.996	18.75	0.8836	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			37.63070	51.096	18.75	0.1164	0.00	0	15,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		1,061.90700	954.800	18.82	0.8572	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		49.30700	65.900	18.82	0.1428	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call		1,427.75190	1,310.560	18.55	0.9427	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put		15.15190	21.660	18.55	0.0573	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call		1,342.83510	1,227.365	18.61	0.9280	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put		20.23510	28.465	18.61	0.0720	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call		1,240.86540	1,127.916	18.68	0.9065	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put		28.26540	39.016	18.68	0.0935	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call		1,659.66090	1,538.629	18.38	0.9712	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put		7.06090	9.729	18.38	0.0288	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		1,610.42730	1,490.498	18.42	0.9664	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		7.82730	11.598	18.42	0.0336	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call		1,456.31400	1,338.613	18.53	0.9471	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put		13.71400	19.713	18.53	0.0529	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call		1,818.02460	1,695.441	18.84	0.9801	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put		5.42460	6.541	18.84	0.0199	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call		1,718.99010	1,596.727	18.34	0.9761	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		6.39010	7.827	18.34	0.0239	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		1,709.09690	1,587.020	18.35	0.9754	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		6.49690	8.120	18.35	0.0246	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		1,976.80040	1,853.845	19.63	0.9851	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		4.20040	4.945	19.63	0.0149	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call		1,966.86710	1,843.931	19.58	0.9848	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put		4.26710	5.031	19.58	0.0152	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,917.21920	1,794.387	19.33	0.9834	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		4.61920	5.487	19.33	0.0166	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		2,285.21010	2,161.830	21.16	0.9913	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		2.61010	2.931	21.16	0.0087	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call		2,165.72900	2,042.478	20.57	0.9893	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put		3.12900	3.578	20.57	0.0107	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		2,155.77700	2,032.539	20.52	0.9891	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		3.17700	3.639	20.52	0.0109	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		2,654.12210	2,530.514	22.99	0.9953	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		1.52210	1.614	22.99	0.0047	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		2,414.75270	2,291.269	21.80	0.9930	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		2.15270	2.369	21.80	0.0070	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		2,364.91730	2,241.470	21.56	0.9924	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		2.31730	2.570	21.56	0.0076	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		2,963.58720	2,839.898	24.52	0.9972	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		0.98720	0.998	24.52	0.0028	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		2,813.81500	2,690.157	23.78	0.9964	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		1.21500	1.257	23.78	0.0036	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,713.99810	2,590.369	23.29	0.9958	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		1.39810	1.468	23.29	0.0042	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		3,363.09270	3,239.408	26.33	0.9986	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		0.49270	0.509	26.33	0.0014	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	12.74	Call			3,173.34190	3,049.626	25.56	0.9980	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			0.74190	0.726	25.56	0.0020	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			3,113.40460	2,989.694	25.27	0.9978	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			0.80460	0.794	25.27	0.0022	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			3,852.74820	3,729.069	27.91	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.14820	0.169	27.91	0.0005	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			3,802.76800	3,679.089	27.75	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.16800	0.189	27.75	0.0005	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,652.84370	3,529.166	27.27	0.9992	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			0.24370	0.266	27.27	0.0008	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			3,912.72740	3,789.047	28.11	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.12740	0.147	28.11	0.0004	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			3,872.74090	3,749.061	27.98	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.14090	0.161	27.98	0.0005	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			3,862.74450	3,739.065	27.95	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.14450	0.165	27.95	0.0005	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			4,082.68270	3,959.000	28.66	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.08270	0.099	28.66	0.0003	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			4,002.70140	3,879.020	28.40	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.10140	0.120	28.40	0.0003	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			3,962.71230	3,839.031	28.27	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.11230	0.131	28.27	0.0004	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			4,362.63990	4,238.952	29.56	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.03990	0.052	29.56	0.0001	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			4,312.64550	4,188.958	29.40	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.04550	0.058	29.40	0.0002	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			4,112.67650	3,988.993	28.75	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.07650	0.093	28.75	0.0003	0.00	0	1,000
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			440.13260	377.254	19.87	0.5126	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			314.53260	375.554	19.87	0.4874	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,580.85130	2,456.903	22.55	0.9936	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			2.25130	2.303	22.55	0.0064	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,315.33290	1,199.652	18.56	0.9163	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			26.73290	35.052	18.56	0.0837	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,275.94840	2,152.318	20.86	0.9830	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			6.24840	6.918	20.86	0.0170	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,050.88110	949.834	18.94	0.8152	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			81.18110	104.435	18.94	0.1848	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			447.86070	395.664	20.06	0.4701	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			450.06070	522.564	20.06	0.5299	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			4,158.04260	4,033.434	26.36	0.9992	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.24260	0.334	26.36	0.0008	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,464.16310	2,340.506	21.25	0.9833	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			6.36310	7.406	21.25	0.0167	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			864.35960	778.578	19.10	0.7196	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			156.55960	195.478	19.10	0.2804	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			218.01950	187.145	21.63	0.2575	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			984.21950	1,078.145	21.63	0.7425	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	28.03	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			100,214.10000	100,339.100	28.03	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			533.64600	475.742	19.88	0.5099	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			424.74600	491.942	19.88	0.4901	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			228.72640	197.768	21.65	0.2588	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			1,039.82640	1,133.968	21.65	0.7412	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			463.02410	413.551	20.24	0.4574	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			521.12410	596.751	20.24	0.5426	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			396.75180	352.786	20.62	0.4031	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			641.85180	722.986	20.62	0.5969	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			515.80260	464.460	20.07	0.4829	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			498.80260	572.860	20.07	0.5171	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			582.44960	527.308	20.00	0.5147	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			463.34960	533.908	20.00	0.4853	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			2,074.16340	1,955.097	19.47	0.9438	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			26.06340	32.797	19.47	0.0562	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			858.99040	785.930	19.28	0.6578	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			260.89040	313.630	19.28	0.3422	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			224.45500	198.579	22.10	0.2358	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,296.35500	1,396.279	22.10	0.7642	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			316.50210	284.359	21.43	0.3128	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			1,002.40210	1,096.059	21.43	0.6872	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			312.71670	282.279	21.52	0.3025	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			1,083.51670	1,178.979	21.52	0.6975	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			758.30760	696.026	19.57	0.5899	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			376.10760	439.726	19.57	0.4101	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			471.94900	430.763	20.58	0.4199	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			719.74900	804.463	20.58	0.5801	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			348.03300	315.363	21.31	0.3288	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			995.83300	1,089.063	21.31	0.6712	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			4,243.91980	4,118.290	25.00	0.9965	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			1.71980	1.990	25.00	0.0035	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,559.01260	2,436.637	20.41	0.9661	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			16.81260	20.337	20.41	0.0339	0.00	0	150
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			509.31270	466.646	20.48	0.4392	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			688.11270	771.346	20.48	0.5608	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			42.29810	44.616	1.35	0.5139	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			38.89810	41.216	1.35	0.4861	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			912.28690	847.075	19.25	0.6358	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			337.88690	398.775	19.25	0.3642	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,864.38630	1,752.924	18.49	0.8966	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			59.98630	74.624	18.49	0.1034	0.00	0	8,403
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			681.92440	631.264	19.94	0.5168	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			568.42440	643.964	19.94	0.4832	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	17/05/2016	Foreign Exchange Option	16.95	Call		370.69960	342.427	21.60	0.3167	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put		1,214.79960	1,313.127	21.60	0.6833	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call		482.22000	448.720	21.16	0.3771	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		1,045.32000	1,138.920	21.16	0.6229	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		4,341.17290	4,214.355	23.47	0.9933	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		4.27290	4.555	23.47	0.0067	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		2,663.50970	2,541.690	19.25	0.9550	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		26.60970	31.890	19.25	0.0450	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		684.68350	638.809	20.19	0.4943	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		677.78350	759.009	20.19	0.5057	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call		1,492.79690	1,402.485	18.56	0.7928	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put		163.39690	200.485	18.56	0.2072	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		3,974.66990	3,847.414	21.54	0.9897	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		6.66990	7.114	21.54	0.0103	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		1,079.05990	1,011.799	19.10	0.6562	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		361.05990	421.499	19.10	0.3438	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call		905.59600	848.649	19.61	0.5816	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put		511.39600	582.249	19.61	0.4184	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call		1,703.19410	1,607.191	18.44	0.8298	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put		128.99410	160.791	18.44	0.1702	0.00	0	8,219
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		2,908.71450	2,785.082	18.91	0.9641	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		21.41450	25.682	18.91	0.0359	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		2,899.05590	2,775.502	18.91	0.9636	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		21.75590	26.102	18.91	0.0364	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		2,889.40130	2,765.929	18.90	0.9631	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		22.10130	26.529	18.90	0.0369	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		2,912.01190	2,788.467	18.76	0.9630	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		22.31190	26.867	18.76	0.0370	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		2,691.55370	2,570.246	18.67	0.9492	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		31.85370	38.646	18.67	0.0508	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		3,008.70570	2,884.388	18.80	0.9680	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		19.00570	22.788	18.80	0.0320	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		2,921.66060	2,798.034	18.77	0.9635	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		21.96060	26.434	18.77	0.0365	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		1,526.74410	1,438.119	18.56	0.7828	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		187.04410	226.519	18.56	0.2172	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		2,902.36810	2,778.907	18.76	0.9625	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		22.66810	27.307	18.76	0.0375	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		2,720.13900	2,598.500	18.68	0.9512	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		30.43900	36.900	18.68	0.0488	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		1,414.87750	1,330.727	18.66	0.7535	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		225.17750	269.127	18.66	0.2465	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call		2,026.66200	1,917.691	18.38	0.8799	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put		86.96200	106.091	18.38	0.1201	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call		1,808.48590	1,707.204	18.34	0.8447	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put		118.78590	145.604	18.34	0.1553	0.00	0	17,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			797.33700	747.971	19.97	0.5256	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			657.63700	736.371	19.97	0.4744	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,466.47600	1,380.226	18.61	0.7674	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			206.77600	248.627	18.61	0.2326	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			1,436.86090	1,351.809	18.64	0.7595	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			217.16090	260.209	18.64	0.2405	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			720.00970	676.133	20.27	0.4881	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			760.30970	844.533	20.27	0.5119	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			867.60920	814.320	19.75	0.5578	203,579.93	250	500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			577.90920	652.720	19.75	0.4422	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			820.17880	769.532	19.90	0.5363	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			630.47880	707.932	19.90	0.4637	0.00	0	25,705
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			608.34560	570.919	20.76	0.4293	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			948.64560	1,039.319	20.76	0.5707	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			775.07090	727.324	20.05	0.5150	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			685.37090	765.724	20.05	0.4850	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			744.83450	699.319	20.17	0.5004	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			725.13450	807.719	20.17	0.4996	0.00	0	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			568.64500	533.517	20.96	0.4071	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,028.94500	1,121.917	20.96	0.5929	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			0.00000	664.816	20.32	0.4820	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			0.00000	863.216	20.32	0.5180	0.00	0	15,300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			618.69630	580.672	20.71	0.4349	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			928.99630	1,019.072	20.71	0.5651	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			485.96130	455.899	21.43	0.3590	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,226.26130	1,324.299	21.43	0.6410	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			601.54130	564.509	20.79	0.4255	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			961.84130	1,052.909	20.79	0.5745	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			575.07520	539.575	20.92	0.4108	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,015.37520	1,107.975	20.92	0.5892	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			305.33720	284.432	22.88	0.2410	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,905.63720	2,012.832	22.88	0.7590	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			519.76490	487.465	21.22	0.3790	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,140.06490	1,235.865	21.22	0.6210	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			488.68890	458.437	21.41	0.3606	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,218.98890	1,316.837	21.41	0.6394	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			247.46310	230.005	23.43	0.2007	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,227.76310	2,338.405	23.43	0.7993	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			480.55010	450.876	21.46	0.3557	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,240.85010	1,339.275	21.46	0.6443	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			452.13840	424.268	21.65	0.3384	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,322.43840	1,422.669	21.65	0.6616	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			196.01340	181.732	24.04	0.1631	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,606.31340	2,720.132	24.04	0.8369	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			271.77680	252.826	23.18	0.2179	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,082.07680	2,191.226	23.18	0.7821	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			261.46510	243.145	23.28	0.2107	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,141.76510	2,251.545	23.28	0.7893	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			4,036.51210	3,909.007	21.34	0.9895	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			6.81210	7.407	21.34	0.0105	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,291.84980	3,165.405	18.92	0.9795	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			12.14980	13.805	18.92	0.0205	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,203.34670	3,077.791	18.88	0.9764	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			13.64670	16.191	18.88	0.0236	0.00	0	750
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,344.48960	1,266.258	18.80	0.7179	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			290.68960	341.158	18.80	0.2821	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			619.48600	583.621	20.94	0.4211	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,035.68600	1,128.521	20.94	0.5789	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			641.88350	605.503	20.87	0.4286	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,025.68350	1,118.204	20.87	0.5714	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			515.93710	487.110	21.56	0.3600	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,319.73710	1,419.810	21.56	0.6400	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,442.02720	4,313.842	21.89	0.9913	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			5.82720	6.542	21.89	0.0087	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,769.33360	2,647.927	18.23	0.9486	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			33.13360	40.627	18.23	0.0514	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			375.00930	356.428	23.22	0.2532	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,241.90930	2,353.728	23.22	0.7468	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			763.28150	725.596	20.76	0.4572	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,040.18150	1,132.896	20.76	0.5428	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,861.53740	2,742.508	17.49	0.9450	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			35.33740	46.808	17.49	0.0550	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			602.10650	573.677	21.60	0.3780	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,405.90650	1,507.977	21.60	0.6220	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			522.42040	498.214	22.13	0.3359	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,646.22040	1,752.514	22.13	0.6641	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,533.50360	4,404.323	20.94	0.9895	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			7.30360	8.623	20.94	0.0105	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,325.55750	1,259.751	19.04	0.6573	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			472.75750	538.351	19.04	0.3427	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,686.43120	3,557.138	17.55	0.9796	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			13.63120	15.738	17.55	0.0204	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			838.65370	800.211	20.71	0.4710	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,062.85370	1,156.611	20.71	0.5290	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			569.20610	546.621	22.38	0.3361	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,847.10610	1,957.521	22.38	0.6639	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			520.98660	500.801	22.74	0.3117	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,028.88660	2,141.701	22.74	0.6883	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,631.49440	4,500.432	20.33	0.9873	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			9.39440	11.332	20.33	0.0127	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,961.76180	2,837.809	16.63	0.9450	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			39.66180	48.709	16.63	0.0550	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			595.62250	572.862	22.34	0.3414	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,877.22250	1,987.961	22.34	0.6586	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			582.39610	560.293	22.43	0.3350	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,923.99610	2,035.393	22.43	0.6650	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,996.59120	2,875.110	16.44	0.9444	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			38.19120	50.210	16.44	0.0556	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,813.74970	2,696.353	16.76	0.9263	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			55.34970	71.453	16.76	0.0737	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			711.79940	683.534	21.66	0.3942	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,546.79940	1,652.134	21.66	0.6058	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,749.33600	2,630.692	16.71	0.9198	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			64.33600	79.292	16.71	0.0802	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			592.85870	570.566	22.43	0.3378	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,924.55870	2,035.966	22.43	0.6622	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			3,007.08710	2,882.701	16.21	0.9461	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			38.78710	48.101	16.21	0.0539	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,838.97360	1,754.937	18.53	0.7579	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			307.47360	357.337	18.53	0.2421	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			433.97350	417.942	23.60	0.2563	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,662.47350	2,780.342	23.60	0.7437	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,202.56540	3,077.403	15.77	0.9603	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			24.46540	33.303	15.77	0.0397	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,221.48200	3,096.003	15.74	0.9617	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			23.38200	31.903	15.74	0.0383	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,212.01900	3,086.697	15.76	0.9610	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			23.91900	32.597	15.76	0.0390	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			3,234.66170	3,109.106	15.65	0.9617	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			23.36170	32.006	15.65	0.0383	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,188.85520	2,095.775	17.94	0.8258	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			187.55520	228.675	17.94	0.1742	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			1,076.21600	1,031.622	20.26	0.5325	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			934.91600	1,024.522	20.26	0.4675	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			697.03940	670.846	21.90	0.3792	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,695.73940	1,803.746	21.90	0.6208	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			647.95560	624.114	22.20	0.3569	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,846.65560	1,957.014	22.20	0.6431	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,215.75270	3,090.520	15.69	0.9603	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			24.45270	33.420	15.69	0.0397	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			3,225.20200	3,099.807	15.67	0.9610	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			23.90200	32.707	15.67	0.0390	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			337.54880	326.355	24.62	0.2028	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,386.24880	3,509.255	24.62	0.7972	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			887.69440	851.554	20.97	0.4601	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,246.39440	1,344.454	20.97	0.5399	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			3,282.09820	3,155.767	15.56	0.9650	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			20.79820	28.667	15.56	0.0350	0.00	0	405

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		560.70790	540.297	22.94	0.3095	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		2,279.70790	2,393.897	22.94	0.6905	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		529.74620	510.727	23.14	0.2950	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		2,408.74620	2,524.327	23.14	0.7050	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		4,743.17990	4,611.071	19.86	0.9848	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		12.17990	14.671	19.86	0.0152	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		3,065.92830	2,946.904	15.93	0.9453	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		34.92830	50.504	15.93	0.0547	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		3,164.46250	3,050.485	16.15	0.9382	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		40.96250	63.185	16.15	0.0618	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		545.60940	529.329	23.42	0.2877	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		2,692.10940	2,812.029	23.42	0.7123	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		531.96900	516.203	23.52	0.2815	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		2,758.46900	2,878.903	23.52	0.7185	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		4,837.84280	4,704.810	19.52	0.9830	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		14.34280	17.510	19.52	0.0170	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		3,280.45480	3,168.950	16.13	0.9339	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		46.95480	73.250	16.13	0.0661	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		535.12010	521.940	24.01	0.2672	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		3,201.62010	3,326.240	24.01	0.7328	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		4,949.27320	4,815.341	19.01	0.9819	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		15.77320	19.641	19.01	0.0181	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		4,154.97620	4,024.763	16.96	0.9670	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		27.47620	35.463	16.96	0.0330	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		4,174.64990	4,044.300	17.00	0.9675	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		27.14990	35.001	17.00	0.0325	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		4,164.81210	4,034.531	16.98	0.9672	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		27.31210	35.231	16.98	0.0328	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		3,521.73630	3,402.748	15.08	0.9538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		27.33630	46.748	15.08	0.0462	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		3,484.56770	3,366.728	15.17	0.9507	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		30.16770	50.729	15.17	0.0493	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		2,253.71690	2,173.778	18.51	0.7692	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		15.93500	19.459	18.52	0.0178	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		21.68730	38.621	14.87	0.0397	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		3,540.39560	3,420.844	15.03	0.9553	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		25.99560	44.844	15.03	0.0447	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		418.11350	412.612	27.23	0.1980	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		4,913.71350	5,046.612	27.23	0.8020	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		5,020.33500	4,885.459	18.52	0.9822	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		6,447.73080	6,576.230	27.23	0.8760	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		59.68940	57.442	27.23	0.0374	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		10,195.28940	10,331.442	27.23	0.9626	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		450.55800	448.124	26.41	0.2161	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		4,446.15800	4,582.124	26.41	0.7839	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		3,606.08730	3,484.621	14.87	0.9603	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		4,539.18110	4,675.331	26.59	0.7876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		436.85850	434.782	26.77	0.2089	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		4,632.45850	4,768.782	26.77	0.7911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		509.34530	505.203	25.09	0.2460	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		3,784.94530	3,919.203	25.09	0.7540	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		242.13080	232.230	27.23	0.1240	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		3,857.59360	3,992.080	25.24	0.7577	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		489.65510	486.112	25.49	0.2361	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		3,985.25510	4,120.112	25.49	0.7639	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		543.64710	536.978	24.49	0.2622	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		3,489.24710	3,620.978	24.49	0.7378	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		443.58110	441.331	26.59	0.2124	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		3,541.49570	3,674.901	24.60	0.7409	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		521.78320	517.250	24.86	0.2521	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		3,667.38320	3,801.250	24.86	0.7479	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		634.01790	619.595	23.65	0.2994	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		2,979.61790	3,103.595	23.65	0.7006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		501.99360	498.080	25.24	0.2423	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		3,063.18950	3,187.825	23.77	0.7074	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		550.46770	542.153	24.40	0.2648	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		3,446.06770	3,576.153	24.40	0.7352	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		679.58240	663.289	23.32	0.3180	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		2,765.18240	2,887.289	23.32	0.6820	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		535.89570	530.901	24.60	0.2591	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		2,838.92780	2,961.707	23.43	0.6886	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		659.78550	644.310	23.46	0.3100	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		2,855.38550	2,978.310	23.46	0.6900	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		1,005.48360	975.735	21.56	0.4411	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		1,711.08360	1,819.735	21.56	0.5589	0.00	0	7,500
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		617.58950	603.825	23.77	0.2926	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		2,381.29550	2,499.349	22.71	0.6439	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		767.04220	747.062	22.76	0.3527	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		2,412.64220	2,531.062	22.76	0.6473	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		1,353.91080	1,310.744	20.31	0.5547	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		1,079.51080	1,174.744	20.31	0.4453	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		663.32780	647.707	23.43	0.3114	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		1,175.40130	1,272.704	20.52	0.4652	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		1,262.85910	1,222.148	20.61	0.5262	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		1,218.45910	1,316.148	20.61	0.4738	0.00	0	15,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		1,497.85700	1,449.096	19.86	0.5973	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		893.45700	983.096	19.86	0.4027	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		775.69550	755.349	22.71	0.3561	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,004.28680	1,097.410	20.13	0.4288	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		1,378.88550	1,334.757	20.23	0.5623	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		1,044.48550	1,138.757	20.23	0.4377	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		1,866.99000	1,798.966	18.93	0.6922	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	15.50	Put			562.59000	632.966	18.93	0.3078	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,289.80130	1,248.704	20.52	0.5348	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			690.66760	772.446	19.31	0.3489	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,593.22560	1,540.686	19.58	0.6239	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			788.82560	874.686	19.58	0.3761	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,191.15700	2,113.134	18.57	0.7578	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			386.75700	447.134	18.57	0.2422	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,408.68680	1,363.410	20.13	0.5712	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			452.31060	516.831	18.71	0.2681	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,928.63660	1,858.712	18.86	0.7055	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			524.23660	592.712	18.86	0.2945	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			3,347.12660	3,233.815	15.53	0.9381	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			42.72660	67.815	15.53	0.0619	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,695.06760	1,638.446	19.31	0.6511	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			359.31690	417.778	18.51	0.2308	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,204.94810	2,126.503	18.56	0.7603	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			380.54810	440.503	18.56	0.2397	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,531.05970	3,411.789	15.06	0.9545	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			26.65970	45.789	15.06	0.0455	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,056.71060	1,982.831	18.71	0.7319	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,469.93930	1,427.730	20.85	0.5348	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,413.03930	1,506.430	20.85	0.4652	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			572.11140	567.107	26.44	0.2363	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			4,935.21140	5,065.807	26.44	0.7637	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,270.48910	2,202.293	18.90	0.7236	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			563.58910	630.993	18.90	0.2764	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,264.35090	2,196.325	18.91	0.7224	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			567.45090	635.024	18.91	0.2776	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,564.54350	1,521.057	20.53	0.5614	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,257.64350	1,349.757	20.53	0.4386	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,276.18860	2,208.275	18.89	0.7247	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			559.28860	626.975	18.89	0.2753	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			724.22570	787.429	19.30	0.2890	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,477.37390	2,409.445	19.31	0.7100	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			728.67390	791.845	19.31	0.2900	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,488.49840	2,420.634	19.29	0.7121	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			719.79840	783.034	19.29	0.2879	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,482.92570	2,415.029	19.30	0.7110	0.00	0	0
<b>Total \$ / R Option</b>												<b>312,457.13</b>	<b>750</b>	<b>2,174,599</b>
<b>Total \$ / R</b>												<b>2,086,749,148.23</b>	<b>131,207</b>	<b>3,425,772</b>
\$ / R	MAXI	On	14/03/2016	Foreign Exchange Future		15.78890		15.91260			0.0000	536,822.60	34	1,167
\$ / R	MAXI	On	13/06/2016	Foreign Exchange Future		16.06160		16.18970			0.0000	80,308.00	5	212
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Future		16.36710		16.50130			0.0000	245,506.50	15	121
\$ / R	MAXI	On	19/12/2016	Foreign Exchange Future		16.66600		16.80440			0.0000	0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Future</b>												<b>862,637.10</b>	<b>54</b>	<b>1,520</b>
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call		352,293.49270		339,925.594	26.85	0.9990	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put		33.49270		35.594	26.85	0.0010	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call		351,294.31550		338,926.400	26.82	0.9990	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put		34.31550		36.400	26.82	0.0010	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call		350,295.15930		337,927.224	26.78	0.9990	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put		35.15930		37.224	26.78	0.0010	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call		277,746.96830		265,520.512	18.71	0.9550	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		2,776.96830		3,360.512	18.71	0.0450	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		276,790.04760		264,573.614	18.70	0.9544	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		2,820.04760		3,413.614	18.70	0.0456	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		275,833.61950		263,627.510	18.70	0.9537	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		2,863.61950		3,467.510	18.70	0.0463	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		182,160.29020		173,941.948	18.58	0.7489	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		33,030.29020		38,231.948	18.58	0.2511	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		183,550.12570		175,279.336	18.56	0.7520	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		32,420.12570		37,569.336	18.56	0.2480	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		182,854.10500		174,609.937	18.57	0.7505	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		32,724.10500		37,899.937	18.57	0.2495	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		219,236.72440		211,807.850	18.53	0.7594	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		37,796.72440		44,207.850	18.53	0.2406	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		218,600.04590		211,188.267	18.55	0.7580	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		38,160.04590		44,588.267	18.55	0.2420	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		217,965.32740		210,530.457	18.55	0.7567	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		38,525.32740		44,930.457	18.55	0.2433	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>862,637.10</b>	<b>54</b>	<b>1,520</b>
£ / R	On 26/02/2016	Foreign Exchange Future			22.71880		22.95420			0.0000	0.00	0	163	
£ / R	On 29/02/2016	Foreign Exchange Future			22.73140		22.96870			0.0000	0.00	0	56	
£ / R	On 07/03/2016	Foreign Exchange Future			22.76070		23.00290			0.0000	0.00	0	115	
£ / R	On 14/03/2016	Foreign Exchange Future			22.79020		23.03740			0.0000	31,610,007.40	1,387	38,692	
£ / R	On 15/04/2016	Foreign Exchange Future			22.92980		23.18020			0.0000	45,859.60	2	120	
£ / R	On 13/06/2016	Foreign Exchange Future			23.19400		23.44730			0.0000	23,309,970.00	1,005	4,021	
£ / R	On 08/09/2016	Foreign Exchange Future			23.59940		23.85900			0.0000	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Future			23.65280		23.91330			0.0000	0.00	0	900	
£ / R	On 19/12/2016	Foreign Exchange Future			24.10360		24.37080			0.0000	0.00	0	0	
<b>Total £ / R Future</b>												<b>54,965,837.00</b>	<b>2,394</b>	<b>44,067</b>
£ / R	On 26/02/2016	Foreign Exchange Option	22.09	Call		953.36960		772.973	20.88	0.7531	0.00	0	0	
£ / R	On 26/02/2016	Foreign Exchange Option	22.09	Put		89.16960		144.173	20.88	0.2469	0.00	0	0	
£ / R	On 29/02/2016	Foreign Exchange Option	22.03	Put		92.31050		145.832	20.34	0.2368	0.00	0	0	
£ / R	On 29/02/2016	Foreign Exchange Option	22.03	Call		1,031.01050		847.232	20.34	0.7632	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	22.12	Call			1,038.53520	863.905	20.35	0.7132	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			155.63520	223.205	20.35	0.2868	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			3,852.04150	3,605.857	25.21	0.9904	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			4.64150	5.657	25.21	0.0096	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			3,842.08560	3,595.913	25.18	0.9903	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			4.68560	5.713	25.18	0.0097	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			3,832.13010	3,585.969	25.14	0.9902	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			4.73010	5.769	25.14	0.0098	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			1,164.35870	984.810	20.22	0.7196	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			176.95870	244.610	20.22	0.2804	0.00	0	6,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			520.97820	420.383	21.48	0.4151	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			633.57820	780.183	21.48	0.5849	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			268.09120	210.436	22.72	0.2406	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			1,180.69120	1,370.236	22.72	0.7594	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call			76.93150	58.433	24.50	0.0802	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			2,339.53150	2,568.233	24.50	0.9198	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			2,309.63930	2,074.341	20.41	0.9432	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			22.23930	34.141	20.41	0.0568	0.00	0	21,300
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			459.01960	397.320	22.68	0.3015	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			1,478.81960	1,667.520	22.68	0.6985	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			355.69650	321.387	24.26	0.1906	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			3,408.39650	3,627.387	24.26	0.8094	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			3,097.88220	2,877.141	19.88	0.8702	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			150.58220	183.141	19.88	0.1298	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			3,088.97390	2,868.458	19.88	0.8694	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			151.67390	184.458	19.88	0.1306	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			818.55320	743.401	22.15	0.3829	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,671.25320	1,849.401	22.15	0.6171	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			3,106.79720	2,885.835	19.89	0.8710	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			149.49720	181.835	19.89	0.1290	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,296.62420	2,136.912	19.78	0.6778	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			707.62420	807.512	19.78	0.3222	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			875.18980	813.273	22.87	0.3306	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,866.18980	3,063.873	22.87	0.6694	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			3,031.17160	2,841.952	19.31	0.7897	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			372.17160	442.552	19.31	0.2103	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,309.11170	2,148.830	19.77	0.6800	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			700.11170	799.430	19.77	0.3200	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,302.86500	2,142.865	19.77	0.6789	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			703.86500	803.465	19.77	0.3211	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,937.82000	1,807.294	20.23	0.6002	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,034.52000	1,164.494	20.23	0.3998	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,947.94620	1,816.826	20.21	0.6023	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,024.64620	1,154.026	20.21	0.3977	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,942.87690	1,812.058	20.22	0.6012	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,029.57690	1,159.258	20.22	0.3988	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	26.94	Call			1,067.98450	1,001.082	22.64	0.3347	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			3,637.18450	3,837.482	22.64	0.6653	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,643.22960	2,481.660	19.14	0.6709	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			912.42960	1,018.060	19.14	0.3291	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,637.33520	2,476.046	19.15	0.6700	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			916.53520	1,022.446	19.15	0.3300	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			2,432.36780	2,284.315	19.38	0.6364	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,071.56780	1,190.715	19.38	0.3636	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			6,067.55800	5,811.364	19.71	0.9418	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			106.75800	117.764	19.71	0.0582	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,649.12670	2,487.285	19.14	0.6718	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			908.32670	1,013.685	19.14	0.3282	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>81,277</b>
<b>Total £ / R</b>												<b>54,965,837.00</b>	<b>2,394</b>	<b>125,344</b>
¥ / R	On	14/03/2016	Foreign Exchange Future			0.14043		0.13876			0.0000	64,457.37	459	6,575
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14333		0.14159			0.0000	28,665.20	200	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14659		0.14487			0.0000	0.00	0	947
<b>Total ¥ / R Future</b>												<b>93,122.57</b>	<b>659</b>	<b>12,110</b>
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,877.81060	2,045.590	22.43	0.9918	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			2.21060	2.589	22.43	0.0082	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,875.60010	4,043.001	25.75	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.00010	0.001	25.75	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,875.66960	3,043.173	25.75	0.9994	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			0.06960	0.173	25.75	0.0006	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			12.56100	12.484	15.89	0.0243	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,284.69660	1,446.664	16.98	0.8507	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			125.69660	114.064	16.98	0.1493	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,166.13820	3,339.786	20.65	0.9883	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			7.13820	7.186	20.65	0.0117	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,171.56100	2,345.084	15.89	0.9757	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,501.05040	3,673.734	18.24	0.9819	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			14.35040	14.334	18.24	0.0181	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,541.29100	2,710.000	17.06	0.9423	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			54.59100	50.600	17.06	0.0577	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,693.95980	1,847.806	17.28	0.8316	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			207.25980	188.406	17.28	0.1684	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>93,122.57</b>	<b>659</b>	<b>12,110</b>
€ / R	On	19/02/2016	Foreign Exchange Future			17.79070		17.79410			0.0000	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Future			17.80930		17.80800			0.0000	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Future			17.81330		17.81250			0.0000	0.00	0	34

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	07/03/2016	Foreign Exchange Future			17.81970		17.81970			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.87740		17.88970			0.0000	23,705,432.40	1,326	77,499
€ / R	On	22/03/2016	Foreign Exchange Future			17.83860		17.84130			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.84620		17.85000			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.87520		17.88110			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.89440		17.90240			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			17.90910		17.91880			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.92690		17.93670			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.94820		17.95820			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			18.24090		18.25300			0.0000	37,539,772.20	2,058	41,757
€ / R	On	19/09/2016	Foreign Exchange Future			18.65250		18.67040			0.0000	0.00	0	9,388
€ / R	On	19/12/2016	Foreign Exchange Future			19.06010		19.08150			0.0000	10,254,333.80	538	5,252
<b>Total € / R Future</b>												<b>71,499,538.40</b>	<b>3,922</b>	<b>134,438</b>
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			2,394.62530	2,391.091	33.22	0.9985	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			0.52530	0.391	33.22	0.0015	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			1,737.09560	1,732.886	29.19	0.9916	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			2.99560	2.186	29.19	0.0084	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Call			119.78230	112.870	21.98	0.2586	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Put			621.78230	613.570	21.98	0.7414	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			2,275.07330	2,275.535	27.59	0.9932	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			2.57330	2.235	27.59	0.0068	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			2,254.74320	2,254.875	23.56	0.9868	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			5.04320	5.175	23.56	0.0132	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.11530	0.128	31.37	0.0003	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			4,689.85950	4,677.580	31.04	0.9996	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.15950	0.179	31.04	0.0004	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			4,040.31680	4,028.122	29.63	0.9984	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			0.61680	0.722	29.63	0.0016	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			94.20600	99.528	20.40	0.1682	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			5.50660	5.524	29.25	0.0107	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			4,015.80660	4,028.124	29.25	0.9893	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,754.40660	1,742.643	19.45	0.9636	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			14.70660	15.243	19.45	0.0364	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			4,839.81530	4,827.528	31.37	0.9997	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			22.65180	23.674	19.64	0.0528	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			1,199.94870	1,191.608	20.22	0.8661	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			70.24870	74.208	20.22	0.1339	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,950.03620	1,938.188	20.15	0.9739	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			10.33620	10.788	20.15	0.0261	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			1,083.90600	1,076.928	20.40	0.8318	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			10.89580	11.340	19.94	0.0275	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,900.74120	1,888.883	19.89	0.9721	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			11.04120	11.483	19.89	0.0279	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			2,932.80090	2,920.897	25.25	0.9923	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			3.10090	3.497	25.25	0.0077	0.00	0	15,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		1,612.35180	1,601.074	19.64	0.9472	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		3.43640	3.847	24.78	0.0086	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		2,524.69950	2,512.854	23.14	0.9875	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		4.99950	5.454	23.14	0.0125	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		3,860.58440	3,848.444	29.23	0.9978	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		0.88440	1.044	29.23	0.0022	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		1,910.59580	1,898.740	19.94	0.9725	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		2.07640	2.412	27.10	0.0052	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		2,992.59730	2,980.683	25.56	0.9928	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		2.89730	3.284	25.56	0.0072	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		3,900.51670	3,888.362	29.32	0.9979	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		0.81670	0.962	29.32	0.0021	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		2,843.13640	2,831.247	24.78	0.9914	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		3,890.53320	3,878.382	29.30	0.9979	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		0.83320	0.982	29.30	0.0021	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		3,880.54990	3,868.402	29.28	0.9978	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		0.84990	1.002	29.28	0.0022	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		3,291.77640	3,279.812	27.10	0.9948	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call		281.20250	280.553	21.74	0.3410	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put		859.90250	861.953	21.74	0.6590	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call		295.87250	294.652	21.73	0.3474	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put		865.87250	868.452	21.73	0.6526	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put		1,002.99690	1,007.023	21.31	0.6332	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call		384.09690	382.223	21.31	0.3668	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call		412.31140	413.291	21.24	0.3681	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put		1,079.91140	1,088.891	21.24	0.6319	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call		430.23670	431.752	21.24	0.3745	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put		1,081.43670	1,092.652	21.24	0.6255	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call		495.29210	500.302	21.12	0.3788	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put		1,238.59210	1,253.401	21.12	0.6212	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call		510.99200	515.956	21.12	0.3843	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put		1,232.79200	1,247.756	21.12	0.6157	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		3,049.33660	3,040.471	19.84	0.9466	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		46.33660	49.571	19.84	0.0534	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		3,039.90500	3,031.087	19.84	0.9460	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		3,058.77410	3,049.861	19.85	0.9471	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		45.77410	48.961	19.85	0.0529	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		46.90500	50.187	19.84	0.0540	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		4,068.67980	4,057.596	21.49	0.9808	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		15.67980	16.696	21.49	0.0192	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		2,397.43410	2,393.220	19.48	0.8921	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		104.43410	112.320	19.48	0.1079	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		42.64990	56.828	17.99	0.0494	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		3,753.69820	3,750.063	18.00	0.9500	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		43.29820	57.563	18.00	0.0500	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		3,772.40910	3,768.598	17.99	0.9511	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			42.00910	56.098	17.99	0.0489	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,763.04990	3,759.328	17.99	0.9506	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			458.13120	483.174	18.94	0.2284	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			679.46990	679.978	23.17	0.2942	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,497.96990	3,519.878	23.17	0.7058	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,542.45220	2,546.073	18.94	0.7706	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			460.95220	485.973	18.94	0.2294	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,993.32900	2,997.291	19.00	0.8273	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			896.23920	896.288	22.09	0.3723	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,614.73920	2,636.188	22.09	0.6277	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,549.63120	2,553.274	18.94	0.7716	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			311.82900	337.191	19.00	0.1727	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,614.76710	2,618.589	18.95	0.7806	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			433.26710	458.489	18.95	0.2194	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,535.28500	2,538.878	18.94	0.7696	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			463.78500	488.778	18.94	0.2304	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>71,499,538.40</b>	<b>3,922</b>	<b>467,908</b>
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.19440		11.27350			0.0000	7,388,304.00	660	13,645
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.33810		11.42170			0.0000	0.00	0	3,067
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.50660		11.59390			0.0000	0.00	0	750
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.67370		11.76400			0.0000	0.00	0	69
<b>Total AU\$ / R Future</b>												<b>7,388,304.00</b>	<b>660</b>	<b>17,531</b>
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			164.21140	101.567	13.99	0.3377	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			290.71140	307.167	13.99	0.6623	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			160.55390	98.616	14.01	0.3302	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			297.05390	314.216	14.01	0.6698	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			7.61050	3.031	18.09	0.0146	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,334.11050	1,408.630	18.09	0.9854	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,476.05930	1,396.032	18.80	0.9922	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			2.55930	1.632	18.80	0.0078	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			888.20000	806.054	15.57	0.9473	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			14.70000	11.654	15.57	0.0527	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			529.78440	442.957	13.98	0.8126	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			56.28440	48.557	13.98	0.1874	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,784.75600	1,704.970	20.33	0.9972	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			1.25600	0.570	20.33	0.0028	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,774.78440	1,694.990	20.28	0.9971	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			1.28440	0.590	20.28	0.0029	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,764.81360	1,685.010	20.24	0.9970	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			1.31360	0.610	20.24	0.0030	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,401.99970	1,329.465	17.89	0.8819	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			60.29970	71.364	17.89	0.1181	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	13/06/2016	Foreign Exchange Option	10.09	Call			1,393.00220	1,320.671	17.88	0.8802	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			61.30220	72.571	17.88	0.1198	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,384.01910	1,311.893	17.86	0.8784	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			62.31910	73.793	17.86	0.1216	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			121.91890	141.448	16.94	0.1653	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,522.59940	1,454.436	16.95	0.8382	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			118.69940	137.836	16.95	0.1618	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,514.20060	1,446.232	16.95	0.8365	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			120.30060	139.632	16.95	0.1635	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,505.81890	1,438.048	16.94	0.8347	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,348.53330	1,290.612	16.56	0.7446	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			264.53330	296.912	16.56	0.2554	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,363.11640	1,304.894	16.57	0.7484	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			259.11640	291.194	16.57	0.2516	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,355.81650	1,297.743	16.57	0.7465	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			261.81650	294.043	16.57	0.2535	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>7,388,304.00</b>	<b>660</b>	<b>18,731</b>
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.33180		11.42960			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.53030		11.63140			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			24.05410	31.533	14.33	0.1288	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			662.24560	570.988	14.38	0.8794	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			22.64560	29.188	14.38	0.1206	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			652.93910	561.946	14.33	0.8758	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			23.33910	30.146	14.33	0.1242	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			643.65410	553.333	14.33	0.8712	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			896.95220	829.307	16.16	0.7503	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			135.55220	169.007	16.16	0.2497	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			889.36070	822.081	16.16	0.7472	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			137.96070	171.781	16.16	0.2528	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			881.80250	814.887	16.16	0.7441	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			140.40250	174.587	16.16	0.2559	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			16.21010		16.32990			0.0000	0.00	0	6,657
CHF / R	On	13/06/2016	Foreign Exchange Future			16.57020		16.68760			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,657</b>
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,369.33610	1,261.900	21.30	0.8965	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			39.43610	51.800	21.30	0.1035	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,360.25280	1,253.062	21.30	0.8946	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			40.35280	52.962	21.30	0.1054	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,378.43670	1,270.759	21.30	0.8984	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			38.53670	50.659	21.30	0.1016	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,394.26760	2,289.801	20.70	0.8914	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			96.66760	109.601	20.70	0.1086	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,385.22520	2,280.875	20.68	0.8905	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			97.62520	110.675	20.68	0.1095	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,376.19280	2,271.961	20.67	0.8896	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			98.59280	111.761	20.67	0.1104	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>6,657</b>
CNH / R	On	14/03/2016	Foreign Exchange Future			2.40600		2.41760			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.42460		2.43490			0.0000	70,698,911.40	29,159	22,550
<b>Total CNH / R Future</b>												<b>70,698,911.40</b>	<b>29,159</b>	<b>22,550</b>
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			2,261.81920	2,112.143	21.42	0.9255	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			85.81920	52.143	21.42	0.0745	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			2,172.03210	2,020.072	21.32	0.9158	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			96.03210	60.072	21.32	0.0842	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			2,352.54860	2,205.133	21.51	0.9343	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			76.54860	45.133	21.51	0.0657	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,632.43820	2,561.029	22.27	0.7827	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			383.43820	415.029	22.27	0.2173	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,554.88510	2,484.822	22.21	0.7728	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			405.88510	438.822	22.21	0.2272	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,478.32920	2,409.634	22.15	0.7627	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			429.32920	463.634	22.15	0.2373	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>70,698,911.40</b>	<b>29,159</b>	<b>22,550</b>
DKK / R	On	14/03/2016	Foreign Exchange Future			2.39680		2.39790			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.44590		2.44720			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			2,509.84070	2,502.771	22.80	0.9499	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			30.84070	34.771	22.80	0.0501	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			2,414.62140	2,408.652	22.76	0.9426	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			35.62140	40.652	22.76	0.0574	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			2,607.43260	2,600.197	23.21	0.9538	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			28.43260	32.197	23.21	0.0462	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,818.19910	3,816.521	22.74	0.9021	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			146.19910	157.521	22.74	0.0979	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,729.08770	3,728.437	22.71	0.8959	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			157.08770	169.437	22.71	0.1041	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			3,640.62490	3,641.055	22.68	0.8895	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			168.62490	182.055	22.68	0.1105	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	14/03/2016	Foreign Exchange Future			2.02570		2.04240			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.05960		2.07670			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.09700		2.11360			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.13150		2.14870			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			205.51050	162.974	20.39	0.2347	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			981.51050	1,105.974	20.39	0.7653	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			184.03970	145.189	20.54	0.2133	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			1,060.03970	1,188.189	20.54	0.7867	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			164.63670	129.216	20.70	0.1936	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,140.63670	1,272.216	20.70	0.8064	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			748.55230	695.739	20.01	0.4244	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,181.55230	1,299.739	20.01	0.5756	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			714.10850	662.584	20.10	0.4091	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,247.10850	1,366.584	20.10	0.5909	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			681.17710	630.873	20.19	0.3943	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,314.17710	1,434.873	20.19	0.6057	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,249.78710	1,192.826	19.95	0.5029	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,313.78710	1,422.826	19.95	0.4971	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,208.96570	1,154.344	20.03	0.4911	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,372.96570	1,484.344	20.03	0.5089	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,169.36270	1,117.039	20.11	0.4795	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,433.36270	1,547.039	20.11	0.5205	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,687.46880	1,624.791	20.01	0.5484	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,400.46880	1,509.791	20.01	0.4516	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,641.62540	1,581.325	20.05	0.5384	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,454.62540	1,566.325	20.05	0.4616	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,596.82640	1,538.875	20.10	0.5285	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,509.82640	1,623.875	20.10	0.4715	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			0.15430		0.15550			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15370		0.15450			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
KES / R	On	19/09/2016	Foreign Exchange Future			0.15320		0.15340			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			0.07600		0.07690			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06570		0.06640			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06170		0.06260			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			10.53260		10.57430			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.65800		10.70150			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.80430		10.85010			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			1,435.53000	1,393.911	19.52	0.9935	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			1.23000	1.311	19.52	0.0065	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,425.57340	1,383.960	19.47	0.9932	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			1.27340	1.360	19.47	0.0068	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,415.61820	1,374.011	19.42	0.9930	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			1.31820	1.411	19.42	0.0070	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,707.26190	1,666.520	17.17	0.9586	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			15.76190	18.520	17.17	0.0414	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,726.76370	1,685.940	17.25	0.9599	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			15.26370	17.940	17.25	0.0401	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,717.01080	1,676.228	17.21	0.9593	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			15.51080	18.228	17.21	0.0407	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,469.51350	1,436.713	16.02	0.8703	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			79.41350	92.413	16.02	0.1297	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,460.91820	1,428.271	16.02	0.8686	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			80.81820	93.971	16.02	0.1314	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,452.34030	1,419.849	16.02	0.8668	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			82.24030	95.549	16.02	0.1332	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			1.39800		1.40960			0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.41260		1.42430			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.42770		1.44000			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.44150		1.45420			0.0000	0.00	0	0
<b>Total PULA / R Future</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
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Call			96.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Put			0.00000	20.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Put			4.00000	120.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.42	Put			104.00000	220.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			1,043.00000	926.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Call			943.00000	826.000		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			843.00000	726.000		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			200.00000	77.000		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			400.00000	277.000		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			300.00000	177.000		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			442.00000	315.000		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			342.00000	215.000		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			542.00000	415.000		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>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.13230		1.12420			0.0000	0.00	0	2
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.13570		1.12740			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.13960		1.13140			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>2</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>2</b>
RAIN	On	13/06/2016	Foreign Exchange Future			28,222.74000		28,289.94000			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			11.34630		11.40810			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.51920		11.58430			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			1,431.93800	1,369.086	19.47	0.9879	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			3.83800	2.786	19.47	0.0121	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,422.02850	1,359.176	19.42	0.9875	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			3.92850	2.876	19.42	0.0125	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,412.12140	1,349.268	19.37	0.9871	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			4.02140	2.968	19.37	0.0129	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,450.53430	1,392.773	17.73	0.8931	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			56.23430	63.573	17.73	0.1069	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,441.43870	1,383.775	17.70	0.8916	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			57.13870	64.575	17.70	0.1084	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,432.35610	1,374.792	17.68	0.8901	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			58.05610	65.592	17.68	0.1099	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			5.35370		5.39620			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.31140		5.35060			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			906.51790	863.930	21.19	0.9977	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			0.31790	0.230	21.19	0.0023	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			896.53770	853.946	21.08	0.9976	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			0.33770	0.246	21.08	0.0024	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			886.55860	843.964	20.97	0.9974	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			0.35860	0.264	20.97	0.0026	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			625.43920	591.052	17.98	0.8649	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			34.83920	39.652	17.98	0.1351	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			616.47420	582.441	17.94	0.8609	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			35.87420	41.041	17.94	0.1391	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			607.53790	573.869	17.91	0.8568	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			36.93790	42.469	17.91	0.1432	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			1.36400		1.36350			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.27190		1.28150			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>1</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									2291945041.57	167,305	1,494,696
Total Options									312457.13	750	2,590,546
Grand Total:									2,292,257,498.70	168,055	4,085,242