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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/03/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 03/03/2016 Foreign Exchange Future			15.70980		15.68250			0.0000	4,147,387.20	264	0
\$ / R On 04/03/2016 Foreign Exchange Future			15.71880		15.68250			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			15.71880		15.68850			0.0000	0.00	0	301
\$ / R On 08/03/2016 Foreign Exchange Future			15.71280		15.69140			0.0000	0.00	0	0
\$ / R On 09/03/2016 Foreign Exchange Future			15.71570		15.69430			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			15.72150		15.70010			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.73030		15.70920			0.0000	561,729,013.00	35,710	780,484
\$ / R On 15/03/2016 Foreign Exchange Future			15.73330		15.71220			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			15.73630		15.71530			0.0000	0.00	0	0
\$ / R On 17/03/2016 Foreign Exchange Future			15.73940		15.74100			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.75750		15.73660			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.77570		15.75490			0.0000	0.00	0	140
\$ / R On 31/03/2016 Foreign Exchange Future			15.78180		15.76090			0.0000	2,730,251.40	173	485
\$ / R On 04/04/2016 Foreign Exchange Future			15.79390		15.77310			0.0000	315,878.00	20	120
\$ / R On 05/04/2016 Foreign Exchange Future			15.79690		15.77620			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			15.79990		15.77930			0.0000	0.00	0	0
\$ / R On 07/04/2016 Foreign Exchange Future			15.80300		15.78230			0.0000	0.00	0	0
\$ / R On 11/04/2016 Foreign Exchange Future			15.81510		15.79460			0.0000	0.00	0	100
\$ / R On 15/04/2016 Foreign Exchange Future			15.82720		15.80690			0.0000	0.00	0	2,267
\$ / R On 18/04/2016 Foreign Exchange Future			15.83640		15.81610			0.0000	0.00	0	0
\$ / R On 20/04/2016 Foreign Exchange Future			15.84240		15.82220			0.0000	0.00	0	700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2016	Foreign Exchange Future			15.85760		15.83760			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			15.86060		15.84060			0.0000	0.00	0	180
\$ / R	On	28/04/2016	Foreign Exchange Future			15.86670		15.84680			0.0000	0.00	0	40
\$ / R	On	29/04/2016	Foreign Exchange Future			15.86980		15.84980			0.0000	4,760,940.00	300	800
\$ / R	On	04/05/2016	Foreign Exchange Future			15.88490		15.86520			0.0000	0.00	0	370
\$ / R	On	10/05/2016	Foreign Exchange Future			15.90330		15.88400			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.91270		15.89340			0.0000	0.00	0	550
\$ / R	On	16/05/2016	Foreign Exchange Future			15.92220		15.90280			0.0000	0.00	0	100
\$ / R	On	17/05/2016	Foreign Exchange Future			15.92530		15.90590			0.0000	0.00	0	100
\$ / R	On	19/05/2016	Foreign Exchange Future			15.93160		15.91220			0.0000	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Future			15.94420		15.92470			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			15.95680		15.93720			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.96940		15.94980			0.0000	0.00	0	338
\$ / R	On	06/06/2016	Foreign Exchange Future			15.98830		15.96860			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.99460		15.97500			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.99780		15.97820			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.01050		15.99110			0.0000	145,647,518.50	9,097	224,922
\$ / R	On	24/06/2016	Foreign Exchange Future			16.04570		16.02640			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.05840		16.03920			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			16.14780		16.12920			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.15100		16.13240			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.19880		16.18060			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			16.21160		16.19340			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			16.21800		16.19980			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			16.24670		16.22870			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.28180		16.26410			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.28830		16.27070			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.29160		16.27400			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.30480		16.28730			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.31140		16.29390			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.32460		16.30710			0.0000	897,853.00	55	154,308
\$ / R	On	28/09/2016	Foreign Exchange Future			16.35440		16.33690			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.44680		16.42960			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.55580		16.53890			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.60910		16.59220			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.62600		16.60890			0.0000	0.00	0	28,953
\$ / R	On	13/03/2017	Foreign Exchange Future			16.90260		16.88170			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.12190		17.09960			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			17.32550		17.30200			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>720,228,841.10</b>	<b>45,619</b>	<b>1,196,759</b>
\$ / R	On	03/03/2016	Foreign Exchange Option	15.79	Call			45.38630	0.000	30.00	0.0000	0.00	0	0
\$ / R	On	03/03/2016	Foreign Exchange Option	15.79	Put			152.88630	80.200	30.00	1.0000	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	14.47	Call			1,213.00900	1,248.970	53.04	0.9986	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	14.47	Put			0.50900	0.170	53.04	0.0014	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	15.47	Call			258.82510	278.455	34.73	0.8124	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/03/2016	Foreign Exchange Option	15.47	Put			46.32510	29.655	34.73	0.1876	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			1,041.45010	1,070.839	29.95	0.9881	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			2.95010	2.039	29.95	0.0119	0.00	0	0
\$ / R	On	08/03/2016	Foreign Exchange Option	15.14	Call			575.88770	593.528	24.62	0.9037	0.00	0	2,500
\$ / R	On	08/03/2016	Foreign Exchange Option	15.14	Put			24.48770	20.728	24.62	0.0963	0.00	0	0
\$ / R	On	08/03/2016	Foreign Exchange Option	15.84	Call			104.27530	105.299	21.85	0.3812	0.00	0	2,500
\$ / R	On	08/03/2016	Foreign Exchange Option	15.84	Put			252.87530	232.499	21.85	0.6188	0.00	0	0
\$ / R	On	09/03/2016	Foreign Exchange Option	15.61	Call			222.14520	225.542	20.90	0.6046	0.00	0	1,000
\$ / R	On	09/03/2016	Foreign Exchange Option	15.61	Put			137.84520	119.842	20.90	0.3954	0.00	0	0
\$ / R	On	09/03/2016	Foreign Exchange Option	15.54	Call			265.05730	271.448	21.18	0.6655	0.00	0	1,000
\$ / R	On	09/03/2016	Foreign Exchange Option	15.54	Put			110.75730	95.748	21.18	0.3345	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			3,170.11440	3,191.511	39.77	0.9999	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.01440	0.011	39.77	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			409.50730	383.671	20.33	0.6787	0.00	0	502
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			206.51260	206.064	19.79	0.4923	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			247.31260	225.764	19.79	0.5077	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			198.00470	197.107	19.84	0.4777	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			258.80470	236.807	19.84	0.5223	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			166.66890	164.152	20.01	0.4204	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			307.46890	283.852	20.01	0.5796	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			285.72400	288.341	19.44	0.6112	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			166.52400	148.041	19.44	0.3888	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			280.20570	282.631	19.46	0.6038	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			171.00570	152.331	19.46	0.3962	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Call			229.00320	229.705	19.68	0.5293	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Put			219.80320	199.405	19.68	0.4707	0.00	0	16,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			308.52890	311.942	19.35	0.6406	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			149.32890	131.642	19.35	0.3594	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			302.71830	305.928	19.37	0.6333	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			153.51830	135.629	19.37	0.3667	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			296.98150	299.990	19.39	0.6259	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			157.78150	139.690	19.39	0.3741	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Call			364.07220	369.441	19.15	0.7047	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Put			114.87220	99.141	19.15	0.2953	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Call			338.66700	343.142	19.24	0.6766	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Put			129.46700	112.842	19.24	0.3234	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			320.36690	324.197	19.30	0.6551	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			141.16690	123.897	19.30	0.3449	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			515.34440	525.746	18.68	0.8346	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			56.14440	45.446	18.68	0.1654	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			499.72090	509.638	18.72	0.8238	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			60.52090	49.338	18.72	0.1762	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call			370.60140	376.199	19.13	0.7116	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put			111.40140	95.899	19.13	0.2884	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Call			613.79420	626.995	18.41	0.8913	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Put			34.59420	26.695	18.41	0.1087	0.00	0	30,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call		588.46720	600.992	18.48	0.8784	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put		39.26720	30.692	18.48	0.1216	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call		555.41830	567.014	18.57	0.8599	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put		46.21830	36.714	18.57	0.1401	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call		701.22520	716.510	18.19	0.9276	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put		22.02520	16.210	18.19	0.0724	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call		692.29070	707.381	18.21	0.9244	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put		23.09070	17.081	18.21	0.0756	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Call		622.33490	635.756	18.39	0.8953	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Put		33.13490	25.456	18.39	0.1047	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call		737.34360	753.375	18.10	0.9394	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put		18.14360	13.075	18.10	0.0606	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call		728.25890	744.109	18.12	0.9366	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put		19.05890	13.808	18.12	0.0634	0.00	0	41,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call		719.21010	734.875	18.14	0.9337	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put		20.01010	14.575	18.14	0.0663	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call		967.47510	986.975	20.04	0.9690	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		8.27510	6.675	20.04	0.0310	0.00	0	300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call		918.36860	937.730	19.53	0.9652	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put		9.16860	7.430	19.53	0.0348	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		820.58600	839.592	18.52	0.9557	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		11.38600	9.292	18.52	0.0443	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call		1,214.36290	1,234.377	22.58	0.9820	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put		5.16290	4.077	22.58	0.0180	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call		1,125.27380	1,145.132	21.67	0.9783	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put		6.07380	4.832	21.67	0.0217	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call		1,016.69030	1,036.316	20.55	0.9724	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put		7.49030	6.016	20.55	0.0276	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call		1,452.66390	1,472.984	25.02	0.9887	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put		3.46390	2.684	25.02	0.0113	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		1,402.95010	1,423.217	24.52	0.9876	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		3.75010	2.917	24.52	0.0124	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call		1,244.09880	1,264.159	22.89	0.9831	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put		4.89880	3.859	22.89	0.0169	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call		1,611.71450	1,632.082	26.15	0.9925	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put		2.51450	1.782	26.15	0.0075	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call		1,512.35640	1,532.734	25.63	0.9899	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		3.15640	2.434	25.63	0.0101	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		1,502.40510	1,522.775	25.53	0.9897	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		3.20510	2.474	25.53	0.0103	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		1,770.74640	1,791.380	26.97	0.9954	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		1.54640	1.080	26.97	0.0046	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call		1,760.79430	1,781.415	26.92	0.9952	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put		1.59430	1.115	26.92	0.0048	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,711.05640	1,731.604	26.66	0.9945	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		1.85640	1.304	26.66	0.0055	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			2,079.79770	2,100.708	28.57	0.9982	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			0.59770	0.408	28.57	0.0018	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			1,960.06460	1,980.895	27.95	0.9974	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			0.86460	0.595	27.95	0.0026	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,950.09160	1,970.914	27.90	0.9973	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			0.89160	0.614	27.90	0.0027	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			2,449.39010	2,470.427	30.48	0.9994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			0.19010	0.127	30.48	0.0006	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			2,209.60010	2,230.571	29.25	0.9988	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			0.40010	0.271	29.25	0.0012	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			2,159.66700	2,180.617	28.99	0.9986	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			0.46700	0.317	28.99	0.0014	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			2,759.27220	2,780.348	32.08	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			0.07220	0.048	32.08	0.0002	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			2,609.31550	2,630.377	31.31	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			0.11550	0.077	31.31	0.0003	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,509.35770	2,530.405	30.79	0.9995	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.15770	0.105	30.79	0.0005	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			3,159.22060	3,180.310	33.52	1.0000	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			0.02060	0.010	33.52	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			2,969.23740	2,990.325	33.17	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			0.03740	0.025	33.17	0.0001	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			2,909.24510	2,930.330	32.86	0.9999	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			0.04510	0.030	32.86	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			3,649.22090	3,670.300	29.94	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.02090	0.000	29.94	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			3,599.22090	3,620.300	30.30	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.02090	0.000	30.30	0.0000	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,449.22100	3,470.300	31.40	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			0.02100	0.000	31.40	0.0000	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			3,709.22080	3,730.300	29.50	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.02080	0.000	29.50	0.0000	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			3,669.22080	3,690.300	29.79	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.02080	0.000	29.79	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			3,659.22080	3,680.300	29.86	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.02080	0.000	29.86	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			3,879.22040	3,900.300	28.25	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.02040	0.000	28.25	0.0000	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,799.22060	3,820.300	28.84	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.02060	0.000	28.84	0.0000	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			3,759.22070	3,780.300	29.13	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.02070	0.000	29.13	0.0000	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			4,159.21950	4,180.300	26.20	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.01950	0.000	26.20	0.0000	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			4,109.21970	4,130.300	26.57	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.01970	0.000	26.57	0.0000	0.00	0	30,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		3,909.22030	3,930.300	28.03	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		0.02030	0.000	28.03	0.0000	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		4,659.21700	4,680.300	22.54	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put		0.01700	0.000	22.54	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call		0.00000	0.000	45.76	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put		7,440.80000	7,419.700	45.76	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call		0.00000	0.000	45.76	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put		134,290.80000	134,269.700	45.76	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call		1.03610	0.747	30.73	0.0030	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put		2,531.83610	2,510.447	30.73	0.9970	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		0.07570	0.166	43.79	0.0005	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		4,520.87570	4,499.866	43.79	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call		0.00060	0.003	45.76	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put		6,340.80060	6,319.703	45.76	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call		6.66630	5.939	25.25	0.0233	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put		1,477.46630	1,455.639	25.25	0.9767	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call		4.15510	3.724	26.56	0.0147	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put		1,704.95510	1,683.424	26.56	0.9853	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call		2.67410	2.258	27.77	0.0090	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put		1,943.47410	1,921.959	27.77	0.9910	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call		14.50490	12.032	23.30	0.0465	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put		1,155.30490	1,131.732	23.30	0.9535	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call		12.87170	10.766	23.59	0.0417	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put		1,203.67170	1,180.466	23.59	0.9583	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call		10.15270	8.658	24.19	0.0338	0.00	0	31,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put		1,300.95270	1,278.358	24.19	0.9662	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		33.77550	28.129	21.41	0.1026	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		824.57550	797.829	21.41	0.8974	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call		29.91600	24.132	21.52	0.0899	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put		870.71600	843.832	21.52	0.9101	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call		18.44290	15.094	22.70	0.0578	0.00	0	35,701
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put		1,059.24290	1,034.794	22.70	0.9422	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call		61.48350	55.288	20.92	0.1812	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put		622.28350	594.988	20.92	0.8188	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call		51.40530	45.253	21.07	0.1535	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put		682.20530	654.953	21.07	0.8465	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call		38.57080	32.717	21.30	0.1168	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put		779.37080	752.417	21.30	0.8832	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call		91.41290	85.722	20.57	0.2578	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put		492.21290	465.422	20.57	0.7422	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		82.92830	77.022	20.66	0.2369	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		523.72830	496.722	20.66	0.7631	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call		73.29890	67.210	20.76	0.2124	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put		564.09890	536.910	20.76	0.7876	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call		149.18550	145.808	20.12	0.3860	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put		339.98550	315.508	20.12	0.6140	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			121.49970	116.877	20.31	0.3275	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			402.29970	376.577	20.31	0.6725	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			118.70730	113.971	20.33	0.3213	0.00	0	750
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			201.72040	200.844	20.01	0.4677	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			279.52040	257.544	20.01	0.5323	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,095.50570	1,114.995	21.43	0.9659	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			10.20570	8.695	21.43	0.0341	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,375.64600	2,396.547	28.66	0.9990	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			0.34600	0.247	28.66	0.0010	0.00	0	17,991
\$ / R	On	17/03/2016	Foreign Exchange Option	15.74	Call			0.00000	246.429	20.06	0.5075	1,232,145.50	5,000	2,500
\$ / R	On	17/03/2016	Foreign Exchange Option	15.74	Put			0.00000	247.029	20.06	0.4925	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,068.08160	2,088.910	23.82	0.9950	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			1.48160	1.410	23.82	0.0050	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			815.33410	828.836	18.88	0.8814	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			48.73410	41.336	18.88	0.1186	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			633.80390	642.236	18.85	0.7577	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			128.90390	116.536	18.85	0.2423	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			251.76350	251.782	19.88	0.4237	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			456.86350	436.082	19.88	0.5763	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,954.93570	3,975.742	30.18	0.9999	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.03570	0.042	30.18	0.0001	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,256.06290	2,276.977	22.45	0.9957	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			1.16290	1.277	22.45	0.0043	0.00	0	150
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			89.44630	86.421	21.74	0.1739	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			1,058.54630	1,034.621	21.74	0.8261	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	33.68	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			100,416.90000	100,396.100	33.68	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			334.37210	337.890	19.66	0.4806	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			428.17210	410.990	19.66	0.5194	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			101.77050	100.906	21.76	0.1843	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			1,115.57050	1,094.006	21.76	0.8157	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			278.50160	280.820	20.08	0.4147	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			539.20160	520.920	20.08	0.5853	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			226.36600	227.703	20.52	0.3491	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			674.06600	654.703	20.52	0.6509	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			329.31540	332.552	19.77	0.4490	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			514.71540	497.452	19.77	0.5510	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			391.81190	395.695	19.64	0.4900	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			474.91190	458.495	19.64	0.5100	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			112.48970	111.895	21.99	0.1744	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,386.38970	1,365.495	21.99	0.8256	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,860.42310	1,879.295	19.15	0.9698	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			14.32310	12.895	19.15	0.0302	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			650.06600	657.781	18.84	0.6671	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			253.96600	241.381	18.84	0.3329	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			180.81990	181.549	21.25	0.2568	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	20/04/2016	Foreign Exchange Option	16.71	Put		1,068.61990	1,049.149	21.25	0.7432	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call		182.59510	183.068	21.28	0.2487	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put		1,154.99510	1,135.468	21.28	0.7513	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call		210.44920	211.769	21.06	0.2780	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put		1,059.84920	1,041.169	21.06	0.7220	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call		2,350.04470	2,369.452	20.55	0.9811	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put		9.44470	8.852	20.55	0.0189	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call		562.48610	569.074	19.10	0.5832	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put		381.88610	368.474	19.10	0.4168	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call		310.57260	313.500	20.24	0.3805	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put		759.97260	742.900	20.24	0.6195	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call		4,040.97320	4,060.951	24.82	0.9992	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put		0.37320	0.351	24.82	0.0008	0.00	0	250
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call		514.29160	520.271	19.24	0.5439	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put		447.49160	433.571	19.24	0.4561	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call		345.30900	348.745	20.11	0.4041	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put		725.50900	708.945	20.11	0.5959	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call		242.45410	244.349	20.92	0.2955	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put		1,077.25410	1,059.449	20.92	0.7045	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call		1,653.38300	1,668.525	18.10	0.9218	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put		49.38300	45.225	18.10	0.0782	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call		720.68970	728.634	18.79	0.6366	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put		346.68970	335.333	18.79	0.3634	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call		507.74900	513.903	19.50	0.4976	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put		594.34900	581.203	19.50	0.5024	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call		517.01140	523.539	19.43	0.4981	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put		604.21140	591.339	19.43	0.5019	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call		244.72370	247.122	21.26	0.2747	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put		1,288.82370	1,271.822	21.26	0.7253	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call		667.71790	676.260	19.08	0.5835	0.00	0	5,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put		455.51790	444.660	19.08	0.4165	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call		877.49100	887.674	18.59	0.6808	0.00	0	5,000
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put		312.79100	303.475	18.59	0.3192	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		519.09950	526.785	19.74	0.4738	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		711.89950	699.985	19.74	0.5262	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call		342.10040	347.113	20.77	0.3431	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		1,104.90040	1,090.313	20.77	0.6569	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		4,139.48140	4,159.110	24.03	0.9961	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		2.28140	2.310	24.03	0.0039	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		2,459.03270	2,477.834	19.53	0.9657	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		21.83270	21.033	19.53	0.0343	0.00	0	150
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call		1,293.06870	1,307.338	18.24	0.8091	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put		163.26870	157.938	18.24	0.1909	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		3,772.72520	3,792.317	21.92	0.9933	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		4.12520	4.017	21.92	0.0067	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		894.14550	904.866	18.69	0.6580	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	06/06/2016	Foreign Exchange Option	15.45	Put			375.54550	366.566	18.69	0.3420	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,505.91130	1,520.848	18.22	0.8457	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			130.91130	126.248	18.22	0.1543	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			729.35900	738.903	19.16	0.5738	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			534.35900	524.303	19.16	0.4262	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,706.60700	2,725.586	19.24	0.9719	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			18.40700	17.786	19.24	0.0281	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,696.92330	2,715.889	19.23	0.9715	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			18.72330	18.089	19.23	0.0285	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,687.24370	2,706.196	19.22	0.9711	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			19.04370	18.396	19.22	0.0289	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,287.50580	1,272.098	21.01	0.6708	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			356.30440	360.256	21.02	0.3275	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,295.20440	1,279.756	21.02	0.6725	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			351.74760	355.616	21.06	0.3240	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,310.64760	1,295.116	21.06	0.6760	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			340.62060	344.283	21.15	0.3154	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,349.52060	1,333.783	21.15	0.6846	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			329.86590	333.329	21.24	0.3071	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			1,388.76590	1,372.829	21.24	0.6929	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			327.75760	331.180	21.26	0.3054	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,396.65760	1,380.680	21.26	0.6946	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			321.51800	324.827	21.31	0.3005	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,420.41800	1,404.327	21.31	0.6995	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			205.79560	207.012	22.52	0.2044	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,004.69560	1,986.512	22.52	0.7956	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			179.72540	180.529	22.84	0.1815	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,188.62540	2,170.029	22.84	0.8185	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			171.84340	172.527	22.95	0.1744	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,250.74340	2,232.027	22.95	0.8256	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			161.22770	161.749	23.10	0.1648	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,340.12770	2,321.249	23.10	0.8352	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			123.10520	123.076	23.76	0.1291	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,732.00520	2,712.576	23.76	0.8709	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,835.56270	3,854.882	21.71	0.9930	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			4.46270	4.382	21.71	0.0070	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,090.87330	3,110.002	19.38	0.9843	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			9.77330	9.502	19.38	0.0157	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,002.63220	3,021.693	19.31	0.9818	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			11.53220	11.193	19.31	0.0182	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,807.57150	2,826.432	19.14	0.9749	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			16.47150	15.932	19.14	0.0251	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,720.34040	2,739.087	19.07	0.9712	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			19.24040	18.587	19.07	0.0288	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,710.67230	2,729.404	19.06	0.9707	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			19.57230	18.904	19.06	0.0293	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	13.31	Call		2,701.00850	2,719.727	19.05	0.9703	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		19.90850	19.227	19.05	0.0297	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		2,518.42660	2,536.833	18.89	0.9606	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		27.32660	26.333	18.89	0.0394	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		2,489.79300	2,508.141	18.87	0.9589	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		28.69300	27.641	18.87	0.0411	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		1,869.60820	1,885.893	18.31	0.9011	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		78.50820	75.393	18.31	0.0989	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call		1,825.21050	1,841.274	18.27	0.8951	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put		84.11050	80.774	18.27	0.1049	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call		1,610.41230	1,625.343	18.18	0.8598	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put		119.31230	114.843	18.18	0.1402	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call		1,417.60570	1,431.516	18.26	0.8172	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put		166.50570	161.016	18.26	0.1828	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call		1,409.82760	1,423.695	18.26	0.8153	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put		168.72760	163.195	18.26	0.1847	0.00	0	47,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		1,333.24610	1,346.667	18.29	0.7957	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		192.14610	186.167	18.29	0.2043	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		1,273.58010	1,286.639	18.32	0.7793	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		212.48010	206.139	18.32	0.2207	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call		1,244.29380	1,257.173	18.33	0.7709	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put		223.19380	216.673	18.33	0.2291	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		1,222.57630	1,235.317	18.34	0.7645	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		231.47630	224.817	18.34	0.2355	0.00	0	15,940
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call		697.30770	705.787	19.30	0.5473	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put		606.20770	595.287	19.30	0.4527	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call		683.62560	691.973	19.34	0.5400	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put		622.52560	611.473	19.34	0.4600	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call		652.56470	660.617	19.42	0.5230	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put		661.46470	650.117	19.42	0.4770	0.00	0	41,005
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call		631.90400	639.698	19.51	0.5110	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put		690.80400	679.198	19.51	0.4890	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		611.84380	619.384	19.59	0.4992	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		720.74380	708.884	19.59	0.5008	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call		584.74560	591.942	19.71	0.4828	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put		763.64560	751.442	19.71	0.5172	3,757,209.50	5,000	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call		573.48210	580.528	19.77	0.4759	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put		782.38210	770.028	19.77	0.5241	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		562.41920	569.323	19.82	0.4691	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		801.31920	788.823	19.82	0.5309	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call		551.55770	558.318	19.87	0.4623	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put		820.45770	807.818	19.87	0.5377	0.00	0	5,300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call		471.59920	477.289	20.28	0.4101	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put		980.49920	966.789	20.28	0.5899	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		462.43030	467.994	20.33	0.4038	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,001.33030	987.494	20.33	0.5962	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			456.41590	461.897	20.36	0.3997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,015.31590	1,001.397	20.36	0.6003	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			433.11610	438.273	20.50	0.3836	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,072.01610	1,057.773	20.50	0.6164	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			427.47490	432.557	20.53	0.3796	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,086.37490	1,072.057	20.53	0.6204	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			384.96260	389.438	20.81	0.3490	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,203.86260	1,188.938	20.81	0.6510	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			358.60580	362.598	21.01	0.3292	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,160.75800	1,171.580	18.51	0.7246	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			304.35800	295.880	18.51	0.2754	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			480.08280	484.579	20.53	0.3969	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,093.68280	1,078.879	20.53	0.6031	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,572.26230	2,589.340	18.46	0.9566	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			33.06230	30.940	18.46	0.0434	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			502.20610	506.644	20.46	0.4056	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,083.00610	1,068.244	20.46	0.5944	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			391.75310	394.464	21.16	0.3316	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,392.55310	1,376.064	21.16	0.6684	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,243.51890	4,262.597	22.31	0.9938	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			4.31890	4.197	22.31	0.0062	0.00	0	250
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			627.91150	630.744	20.36	0.4399	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,098.71150	1,082.944	20.36	0.5601	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			281.16780	280.503	22.79	0.2244	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,341.96780	2,322.703	22.79	0.7756	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			412.25110	412.248	21.72	0.3105	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,729.85110	1,711.248	21.72	0.6895	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,338.81480	4,357.202	21.29	0.9918	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			6.41480	6.201	21.29	0.0082	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,673.02940	2,689.753	17.75	0.9509	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			40.62940	38.753	17.75	0.0491	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			482.91160	483.773	21.19	0.3549	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,480.51160	1,462.773	21.19	0.6451	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,493.18190	3,510.562	17.69	0.9834	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			12.58190	11.762	17.69	0.0166	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,172.12550	1,177.328	18.87	0.6570	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			511.52550	498.528	18.87	0.3430	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			706.62500	708.041	20.31	0.4564	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,123.22500	1,106.441	20.31	0.5436	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			498.78300	497.886	21.50	0.3420	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			1,688.98300	1,669.886	21.50	0.6580	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			1,030.84190	1,035.595	19.27	0.5972	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			671.04190	657.595	19.27	0.4028	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			464.72430	462.949	21.95	0.3136	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,936.02430	1,916.249	21.95	0.6864	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			420.39990	419.278	22.30	0.2880	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,121.69990	2,102.578	22.30	0.7120	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,437.28940	4,454.954	20.45	0.9899	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			8.58940	8.254	20.45	0.0101	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,775.79800	2,789.252	16.91	0.9491	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			47.09800	42.552	16.91	0.0509	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,633.34050	2,649.334	17.23	0.9280	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			69.24050	67.534	17.23	0.0720	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			491.46070	489.108	21.92	0.3198	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,967.36070	1,947.308	21.92	0.6802	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			479.57370	477.173	22.01	0.3131	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,015.47370	1,995.373	22.01	0.6869	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,813.29420	2,830.028	17.00	0.9452	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			49.19420	48.228	17.00	0.0548	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,567.89060	2,586.625	17.36	0.9194	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			77.19060	78.325	17.36	0.0806	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			597.58990	595.602	21.24	0.3753	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,626.88990	1,607.302	21.24	0.6247	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,824.65940	2,841.802	17.06	0.9439	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			50.65940	50.201	17.06	0.0561	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			490.30200	487.535	22.01	0.3162	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,016.30200	1,995.935	22.01	0.6838	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			347.77400	343.521	23.13	0.2322	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,770.47400	2,748.721	23.13	0.7678	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,677.10380	1,685.878	18.52	0.7612	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			339.80380	331.078	18.52	0.2388	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,022.09250	3,039.490	16.88	0.9560	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			38.19250	38.090	16.88	0.0440	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,040.68970	3,058.122	16.86	0.9573	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			36.78970	36.722	16.86	0.0427	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,031.38660	3,048.801	16.87	0.9567	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			37.48660	37.401	16.87	0.0433	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,029.10420	2,040.803	18.22	0.8280	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			222.00420	216.203	18.22	0.1720	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			941.15380	941.884	19.90	0.5235	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			994.05380	977.284	19.90	0.4765	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			762.95480	761.991	20.58	0.4460	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,315.85480	1,297.391	20.58	0.5540	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			587.75060	585.252	21.50	0.3604	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,780.65060	1,760.652	21.50	0.6396	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,036.73840	3,054.035	16.88	0.9551	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			39.63840	39.435	16.88	0.0449	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			543.12350	540.270	21.79	0.3370	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,936.02350	1,915.670	21.79	0.6630	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			265.16500	260.075	24.12	0.1786	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,508.06500	3,485.475	24.12	0.8214	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			883.62230	883.794	20.10	0.4994	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	19/09/2016	Foreign Exchange Option	16.51	Put		1,086.52230	1,069.194	20.10	0.5006	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		3,101.89430	3,119.309	16.80	0.9596	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		34.79430	34.709	16.80	0.0404	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		3,055.30420	3,072.637	16.86	0.9564	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		38.20420	38.037	16.86	0.0436	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		3,046.01620	3,063.332	16.87	0.9558	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		38.91620	38.732	16.87	0.0442	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		2,897.05370	2,914.662	17.21	0.9379	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		60.15370	60.262	17.21	0.0621	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		464.54450	460.924	22.51	0.2882	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		2,377.64450	2,356.524	22.51	0.7118	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		436.78220	432.792	22.70	0.2731	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		2,509.88220	2,488.392	22.70	0.7269	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		4,549.08940	4,566.397	20.10	0.9869	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		12.18940	11.997	20.10	0.0131	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		446.84060	440.835	23.08	0.2609	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		2,867.24060	2,844.035	23.08	0.7391	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		4,643.98080	4,660.848	19.59	0.9855	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		14.38080	14.048	19.59	0.0145	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		3,001.36660	3,019.238	17.25	0.9319	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		71.76660	72.438	17.25	0.0681	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		459.12170	453.371	22.98	0.2674	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		2,799.52170	2,776.571	22.98	0.7326	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		455.76690	447.995	23.54	0.2477	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		3,316.86690	3,292.195	23.54	0.7523	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		4,754.89110	4,771.405	18.95	0.9846	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		15.99110	15.605	18.95	0.0154	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		3,121.26130	3,141.158	17.23	0.9266	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		82.36130	85.358	17.23	0.0734	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		3,969.23480	3,987.961	17.75	0.9646	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		37.03480	38.861	17.75	0.0354	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		3,988.57240	4,007.235	17.78	0.9652	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		36.37240	38.135	17.78	0.0348	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		3,978.90280	3,997.597	17.77	0.9649	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		36.70280	38.497	17.77	0.0351	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		3,373.27810	3,391.856	16.73	0.9417	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		64.37810	65.856	16.73	0.0583	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		3,364.31270	3,382.880	16.75	0.9409	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		65.41270	66.880	16.75	0.0591	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		3,328.57610	3,347.087	16.80	0.9380	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		10,372.43990	10,352.349	26.54	0.9725	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		4,826.02710	4,843.250	18.72	0.9836	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		17.12710	17.250	18.72	0.0164	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		6,589.18970	6,564.067	26.54	0.8949	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		3,445.42080	3,464.085	16.62	0.9473	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		56.52080	58.084	16.62	0.0527	0.00	0	725

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	13.29	Call			3,382.25380	3,400.846	16.72	0.9424	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			63.35380	64.846	16.72	0.0576	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			41.33990	38.349	26.54	0.0275	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,765.37580	4,737.490	26.19	0.8110	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			357.34450	346.318	26.54	0.1801	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			4,988.44450	4,960.318	26.54	0.8199	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			349.83960	338.912	26.54	0.1770	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,040.93960	5,012.912	26.54	0.8230	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			188.08970	180.067	26.54	0.1051	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,169.76470	4,142.975	25.09	0.7859	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			387.02410	376.557	25.85	0.1963	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,578.12410	4,550.557	25.85	0.8037	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			380.53150	369.901	26.02	0.1926	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,671.63150	4,643.901	26.02	0.8074	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			374.27580	363.491	26.19	0.1890	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			3,912.83500	3,886.605	24.60	0.7732	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			434.89020	425.593	24.74	0.2230	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			3,985.99020	3,959.593	24.74	0.7770	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			423.40370	413.830	24.98	0.2167	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,114.50370	4,087.830	24.98	0.7833	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			418.66470	408.975	25.09	0.2141	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,613.42970	3,587.930	24.03	0.7565	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			466.47000	457.929	24.14	0.2403	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,667.57000	3,641.929	24.14	0.7597	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			453.32200	444.468	24.38	0.2332	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			3,794.42200	3,768.468	24.38	0.7668	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			441.73500	432.605	24.60	0.2268	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,091.26960	3,066.884	23.21	0.7185	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			535.04930	527.597	23.33	0.2745	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,176.14930	3,151.597	23.33	0.7255	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			477.31600	469.036	23.95	0.2462	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,568.41600	3,543.036	23.95	0.7538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			472.32970	463.930	24.03	0.2435	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,873.29200	2,849.387	22.89	0.6993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			577.18670	570.211	23.00	0.2939	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,948.28670	2,924.210	23.00	0.7061	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			573.91830	566.902	23.03	0.2924	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,965.01830	2,940.902	23.03	0.7076	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			550.16960	542.884	23.21	0.2815	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,208.06580	2,186.169	21.90	0.6276	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			681.25500	675.517	22.32	0.3402	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,482.35500	2,459.517	22.32	0.6598	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			673.21590	667.373	22.36	0.3367	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,514.31590	2,491.373	22.36	0.6633	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			592.19200	585.387	22.89	0.3007	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,292.52180	1,274.776	20.32	0.4815	4,780,410.38	3,750	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			896.95420	893.656	21.22	0.4291	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,798.05420	1,777.656	21.22	0.5709	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			848.02280	844.220	21.44	0.4097	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			1,929.12280	1,908.220	21.44	0.5903	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			756.96580	752.169	21.90	0.3724	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,116.81260	1,100.410	19.99	0.4435	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,231.14470	1,231.535	20.06	0.5485	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,152.24470	1,135.535	20.06	0.4515	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,167.98940	1,167.641	20.24	0.5275	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,249.08940	1,231.641	20.24	0.4725	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,141.42180	1,140.776	20.32	0.5185	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			857.39720	843.801	19.46	0.3791	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,372.66110	1,374.839	19.68	0.5931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			963.76110	948.839	19.68	0.4069	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,285.02040	1,286.075	19.91	0.5659	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,076.12040	1,060.075	19.91	0.4341	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,255.71260	1,256.410	19.99	0.5565	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			619.22930	608.991	18.90	0.3086	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,689.00660	1,695.401	18.98	0.6815	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			650.10660	639.401	18.98	0.3185	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,566.16910	1,571.020	19.24	0.6490	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			757.26910	745.020	19.24	0.3510	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,466.29720	1,469.801	19.46	0.6209	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			507.30320	498.875	18.79	0.2682	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,909.71510	1,918.325	18.79	0.7305	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			510.81510	502.325	18.79	0.2695	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,789.28250	1,796.751	18.87	0.7050	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			580.38250	570.751	18.87	0.2950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,728.12930	1,734.990	18.90	0.6914	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			412.07170	405.293	18.68	0.2307	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,062.80810	2,072.740	18.71	0.7604	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			433.90810	426.740	18.71	0.2396	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,049.18030	2,058.999	18.72	0.7578	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			440.28030	432.999	18.72	0.2422	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,916.20320	1,924.875	18.79	0.7318	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			69.67610	71.087	16.80	0.0620	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			3,196.36290	3,214.591	17.01	0.9261	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			87.46290	88.591	17.01	0.0739	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			2,309.94650	2,321.815	18.56	0.8036	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			331.04650	325.815	18.56	0.1964	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			2,110.97170	2,121.293	18.68	0.7693	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,451.98920	1,452.708	20.25	0.5584	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,320.28920	1,300.108	20.25	0.4416	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			741.73370	732.758	23.13	0.3206	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,240.03370	3,210.158	23.13	0.6794	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,944.85950	1,954.257	19.20	0.6832	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	13/03/2017	Foreign Exchange Option	15.70	Put			763.15950	751.657	19.20	0.3168	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,922.27850	1,931.568	19.22	0.6784	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			780.57850	768.968	19.22	0.3216	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			509.67230	491.568	25.79	0.2191	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,047.97230	5,008.968	25.79	0.7809	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,356.65110	1,356.216	20.53	0.5305	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,474.95110	1,453.616	20.53	0.4695	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			811.27020	803.709	22.72	0.3473	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,929.57020	2,901.110	22.72	0.6527	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,158.08730	2,168.493	18.96	0.7261	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			616.38730	605.893	18.96	0.2739	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,151.91940	2,162.295	18.96	0.7249	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			620.21940	609.695	18.96	0.2751	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,145.77130	2,156.118	18.97	0.7237	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			624.07130	613.518	18.97	0.2763	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			796.95090	790.120	19.60	0.2915	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,378.07210	2,393.636	19.59	0.7105	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			788.47210	781.736	19.59	0.2895	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,372.30190	2,387.821	19.59	0.7095	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			792.70190	785.921	19.59	0.2905	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,366.55090	2,382.020	19.60	0.7085	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,806.98580	1,815.666	21.43	0.5492	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			1,874.98580	1,860.166	21.43	0.4508	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,803.23580	1,811.878	21.43	0.5483	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			1,881.23580	1,866.378	21.43	0.4517	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,799.49460	1,808.098	21.44	0.5475	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			1,887.49460	1,872.598	21.44	0.4525	0.00	0	0
<b>Total \$ / R Option</b>												<b>9,769,765.38</b>	<b>13,750</b>	<b>2,226,493</b>
<b>Total \$ / R</b>												<b>729,998,606.48</b>	<b>59,369</b>	<b>3,423,252</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			15.73030		15.70920			0.0000	330,336.30	21	961
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			16.01050		15.99110			0.0000	160,105.00	10	267
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.32460		16.30710			0.0000	81,623.00	5	127
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.62600		16.60890			0.0000	0.00	0	20
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.90260		16.88170			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>572,064.30</b>	<b>36</b>	<b>1,375</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			331,922.08790	334,030.179	32.35	1.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			2.08790	0.179	32.35	0.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			330,922.08670	333,030.201	32.43	1.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			2.08670	0.201	32.43	0.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			329,922.08540	332,030.224	32.50	1.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			2.08540	0.224	32.50	0.0000	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			257,586.13700	259,437.570	18.94	0.9639	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			2,476.13700	2,387.570	18.94	0.0361	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		256,627.36210	258,477.077	18.94	0.9634		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		2,517.36210	2,427.077	18.94	0.0366		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		255,669.25020	257,517.151	18.93	0.9628		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		2,559.25020	2,467.151	18.93	0.0372		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		35,847.56970	34,956.702	18.55	0.2452		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		166,872.91850	167,726.149	18.55	0.7533		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		36,162.91850	35,266.150	18.55	0.2467		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		166,190.06640	167,037.770	18.56	0.7517		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		36,480.06640	35,577.770	18.56	0.2483		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		167,557.56970	168,416.702	18.55	0.7548		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		205,590.99400	206,552.485	18.71	0.7592		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		43,700.99400	42,952.485	18.71	0.2408		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		204,917.09750	205,865.155	18.71	0.7579		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		44,027.09750	43,265.155	18.71	0.2421		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		204,245.20070	205,179.299	18.71	0.7566		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		44,355.20070	43,579.299	18.71	0.2434		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put		147,495.10770	145,388.891	20.53	0.4695		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call		135,294.93620	135,269.983	20.54	0.5294		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put		148,124.93620	146,009.983	20.54	0.4706		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call		136,037.09830	136,029.628	20.52	0.5316		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		146,867.09830	144,769.628	20.52	0.4684		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		135,665.10770	135,648.891	20.53	0.5305		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>572,064.30</b>	<b>36</b>	<b>1,375</b>
£ / R	On 07/03/2016	Foreign Exchange Future			22.21240	22.00790		0.0000		310,973.60		14	115	
£ / R	On 14/03/2016	Foreign Exchange Future			22.22880	22.03720		0.0000		22,762,291.20		1,024	56,223	
£ / R	On 15/04/2016	Foreign Exchange Future			22.36900	22.17750		0.0000		111,845.00		5	121	
£ / R	On 28/04/2016	Foreign Exchange Future			22.42560	22.23420		0.0000		0.00		0	157	
£ / R	On 13/06/2016	Foreign Exchange Future			22.63360	22.44150		0.0000		13,580,160.00		600	4,964	
£ / R	On 08/09/2016	Foreign Exchange Future			23.04220	22.85080		0.0000		0.00		0	0	
£ / R	On 19/09/2016	Foreign Exchange Future			23.09620	22.90460		0.0000		3,510,622.40		152	1,478	
£ / R	On 19/12/2016	Foreign Exchange Future			23.54550	23.35260		0.0000		0.00		0	0	
£ / R	On 13/03/2017	Foreign Exchange Future			23.96370	23.76380		0.0000		0.00		0	0	
<b>Total £ / R Future</b>												<b>40,275,892.20</b>	<b>1,795</b>	<b>63,058</b>
£ / R	On 07/03/2016	Foreign Exchange Option	22.12	Call		175.61860	248.024	21.43	0.5781		0.00	0	0	
£ / R	On 07/03/2016	Foreign Exchange Option	22.12	Put		287.71860	155.624	21.43	0.4219		0.00	0	0	
£ / R	On 14/03/2016	Foreign Exchange Option	19.19	Call		2,848.96660	3,039.590	30.12	0.9977		0.00	0	0	
£ / R	On 14/03/2016	Foreign Exchange Option	19.19	Put		1.76660	0.790	30.12	0.0023		0.00	0	0	
£ / R	On 14/03/2016	Foreign Exchange Option	19.20	Call		2,839.00490	3,029.608	30.09	0.9977		0.00	0	0	
£ / R	On 14/03/2016	Foreign Exchange Option	19.20	Put		1.80490	0.808	30.09	0.0023		0.00	0	0	
£ / R	On 14/03/2016	Foreign Exchange Option	19.21	Call		2,829.04400	3,019.627	30.05	0.9976		0.00	0	0	
£ / R	On 14/03/2016	Foreign Exchange Option	19.21	Put		1.84400	0.827	30.05	0.0024		0.00	0	0	
£ / R	On 14/03/2016	Foreign Exchange Option	20.75	Call		1,317.35640	1,496.256	23.76	0.9545		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	20.75	Put			30.15640	17.456	23.76	0.0455	0.00	0	21,300
£ / R	On	14/03/2016	Foreign Exchange Option	21.50	Call			681.55130	815.087	21.82	0.8156	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	21.50	Put			144.35130	86.287	21.82	0.1844	0.00	0	12,000
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			348.92660	433.294	21.94	0.5914	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			361.72660	254.495	21.94	0.4086	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			58.81210	72.118	22.90	0.1583	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			1,171.61210	993.318	22.90	0.8417	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			15.34250	18.581	25.29	0.0468	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			1,928.14250	1,739.781	25.29	0.9532	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call			2.67170	2.611	30.02	0.0070	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			3,265.47170	3,073.811	30.02	0.9930	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			142.23330	163.879	23.51	0.1750	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			2,164.73330	1,994.879	23.51	0.8250	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Call			872.35820	971.765	21.98	0.5966	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Put			678.15820	586.165	21.98	0.4034	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			459.07920	508.138	23.37	0.3038	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			2,317.57920	2,174.538	23.37	0.6962	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			158.49340	177.439	24.75	0.1271	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			4,216.99340	4,043.839	24.75	0.8729	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,258.86950	2,411.946	21.87	0.8208	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			307.36950	268.346	21.87	0.1792	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,251.19860	2,404.050	21.87	0.8197	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			309.69860	270.450	21.87	0.1803	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,243.53710	2,396.166	21.87	0.8186	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			312.03710	272.566	21.87	0.1814	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,593.21650	3,441.442	23.95	0.7194	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,163.11160	1,074.987	22.12	0.3823	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,758.77430	1,861.844	22.12	0.6166	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,167.97430	1,079.644	22.12	0.3834	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,753.64850	1,856.506	22.13	0.6155	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,172.84850	1,084.306	22.13	0.3845	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			594.01650	633.642	23.95	0.2806	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,379.77070	2,509.047	22.07	0.7271	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			728.97070	666.847	22.07	0.2729	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,763.91160	1,867.187	22.12	0.6177	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,466.75110	1,554.833	22.15	0.5428	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,562.15110	1,458.633	22.15	0.4572	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,462.50400	1,550.301	22.16	0.5417	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,567.90400	1,464.101	22.16	0.4583	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,471.00870	1,559.375	22.15	0.5438	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,556.40870	1,453.175	22.15	0.4562	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,921.49480	2,017.873	20.98	0.5857	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,578.89480	1,482.373	20.98	0.4143	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			765.79190	806.573	23.18	0.2921	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,353.19190	4,201.073	23.18	0.7079	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,101.33410	2,204.733	20.80	0.6203	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	22.63	Put			1,378.73410	1,289.233	20.80	0.3797	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,096.41420	2,199.634	20.81	0.6194	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,383.81420	1,294.134	20.81	0.3806	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,091.51220	2,194.545	20.81	0.6185	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,388.91220	1,299.045	20.81	0.3815	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			5,142.71780	5,317.054	21.28	0.9177	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			200.11780	181.555	21.28	0.0823	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			2,006.08970	2,098.388	20.66	0.5586	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			1,992.28970	1,884.688	20.66	0.4414	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			2,002.01060	2,094.166	20.67	0.5578	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			1,998.21060	1,890.466	20.67	0.4422	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			2,010.14820	2,102.608	20.66	0.5594	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			1,986.34820	1,878.908	20.66	0.4406	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>87,277</b>
<b>Total £ / R</b>												<b>40,275,892.20</b>	<b>1,795</b>	<b>150,335</b>
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13854		0.13796			0.0000	0.00	0	5,671
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14143		0.14086			0.0000	0.00	0	5,474
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14477		0.14422			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14807		0.14753			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>12,293</b>
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,796.37340	1,854.026	23.36	0.9998	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			0.07340	0.026	23.36	0.0002	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,796.30000	3,854.000	32.77	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.00000	0.000	32.77	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,796.30550	2,854.004	32.76	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			0.00550	0.004	32.76	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			11.36420	10.050	15.79	0.0222	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,206.04890	1,256.451	16.98	0.8373	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			119.94890	113.750	16.98	0.1627	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,092.17690	3,148.225	20.95	0.9900	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			6.07690	5.525	20.95	0.0100	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,097.46420	2,152.750	15.79	0.9778	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,436.10820	3,489.721	18.14	0.9827	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			14.10820	12.721	18.14	0.0173	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,485.18920	2,532.492	17.45	0.9354	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			63.18920	55.492	17.45	0.0646	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,648.23690	1,683.779	17.66	0.8128	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			226.23690	206.779	17.66	0.1872	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.02550	0.020	27.37	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,247.02550	26,192.820	27.37	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.01650	0.013	27.37	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,247.01650	27,192.813	27.37	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.01070	0.008	27.37	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	19/12/2016	Foreign Exchange Option	0.43	Put			28,247.01070	28,192.808	27.37	1.0000	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>12,293</b>
€ / R	On	07/03/2016	Foreign Exchange Future			17.17400		17.00760			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.18820		17.03250			0.0000	4,382,991.00	255	59,360
€ / R	On	22/03/2016	Foreign Exchange Future			17.21740		17.06100			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.22470		17.06840			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.31210		17.15690			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.35470		17.19950			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			17.36250		17.20730			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			17.36650		17.21110			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.46990		17.31440			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.47800		17.32230			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.54740		17.39140			0.0000	4,807,987.60	274	42,775
€ / R	On	19/09/2016	Foreign Exchange Future			17.95880		17.80210			0.0000	0.00	0	9,138
€ / R	On	19/12/2016	Foreign Exchange Future			18.36150		18.20260			0.0000	0.00	0	4,500
€ / R	On	13/03/2017	Foreign Exchange Future			18.73760		18.56930			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>9,190,978.60</b>	<b>529</b>	<b>116,182</b>
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			1,438.25290	1,604.261	31.90	0.9984	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			0.65290	0.261	31.90	0.0016	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			3,982.52700	4,138.223	42.25	0.9999	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.02700	0.023	42.25	0.0001	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,832.52800	3,988.223	40.69	0.9999	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.02800	0.024	40.69	0.0001	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,182.55540	3,338.235	34.51	0.9999	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			0.05540	0.035	34.51	0.0001	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			327.55240	429.347	22.05	0.6776	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			195.05240	141.147	22.05	0.3224	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			0.07390	0.111	40.84	0.0004	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			4,867.57390	4,711.911	40.84	0.9996	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			903.04730	1,054.960	22.94	0.9434	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			20.54730	16.760	22.94	0.0566	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			766.28450	911.867	21.92	0.9212	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			33.78450	23.667	21.92	0.0788	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			412.01380	526.502	21.93	0.7523	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			139.51380	98.302	21.93	0.2477	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,095.82260	1,248.875	24.30	0.9636	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			13.32260	10.675	24.30	0.0364	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,057.00500	1,209.873	24.02	0.9602	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			14.50500	11.673	24.02	0.0398	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,047.31860	1,200.138	23.96	0.9594	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			14.81860	11.938	23.96	0.0406	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			2,073.87830	2,229.093	29.69	0.9967	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			1.37830	0.893	29.69	0.0033	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,984.27480	2,139.351	29.30	0.9958	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			1.77480	1.152	29.30	0.0042	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,666.73070	1,821.017	27.91	0.9902	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			4.23070	2.817	27.91	0.0098	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			3,002.59430	3,158.260	33.72	0.9998	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			0.09430	0.060	33.72	0.0002	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			2,432.99490	2,588.519	31.25	0.9988	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			0.49490	0.319	31.25	0.0012	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			2,133.66370	2,288.953	29.95	0.9972	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1.16370	0.753	29.95	0.0028	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			3,042.58380	3,198.254	33.90	0.9998	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			0.08380	0.054	33.90	0.0002	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			3,032.58630	3,188.255	33.85	0.9998	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			0.08630	0.055	33.85	0.0002	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			3,022.58890	3,178.257	33.81	0.9998	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			0.08890	0.057	33.81	0.0002	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			37.02400	44.595	23.12	0.1050	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			1,396.02400	1,247.195	23.12	0.8950	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			47.46350	56.115	23.34	0.1209	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			1,399.06350	1,251.415	23.34	0.8791	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			132.82240	152.168	22.66	0.2078	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,475.92240	1,340.068	22.66	0.7922	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			167.15950	190.361	22.39	0.2288	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,537.65950	1,405.661	22.39	0.7712	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			573.86060	650.119	20.33	0.5713	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			536.56060	457.619	20.33	0.4287	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			180.08160	204.936	22.35	0.2375	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,538.98160	1,408.436	22.35	0.7625	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			266.34760	300.256	22.01	0.2791	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,631.94760	1,510.356	22.01	0.7209	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			275.02640	309.878	22.01	0.2833	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,632.72640	1,511.878	22.01	0.7167	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,225.98650	2,369.467	19.85	0.9177	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			84.58650	72.067	19.85	0.0823	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,216.94500	2,360.319	19.84	0.9169	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,235.03560	2,378.625	19.86	0.9186	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			83.63560	71.225	19.86	0.0814	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			85.54500	72.919	19.84	0.0831	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,214.75830	3,366.142	20.95	0.9754	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			23.35830	18.742	20.95	0.0246	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,621.66860	1,749.682	19.30	0.8366	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			190.26860	162.282	19.30	0.1634	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			114.52080	96.154	18.62	0.0808	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,957.90690	3,096.088	18.62	0.9184	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			115.80690	97.289	18.62	0.0816	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	Call			2,975.34760	3,113.832	18.61	0.9199	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			113.24760	95.032	18.61	0.0801	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,966.62080	3,104.954	18.62	0.9192	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			710.59310	650.138	19.33	0.2959	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			476.69340	494.529	23.99	0.2372	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,174.09340	4,033.029	23.99	0.7628	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,917.21560	2,015.452	19.33	0.7029	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			714.61560	653.952	19.33	0.2971	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,299.97190	2,413.833	19.16	0.7722	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			629.06430	658.406	22.85	0.3053	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,226.46430	3,096.906	22.85	0.6947	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,923.19310	2,021.638	19.33	0.7041	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			497.37190	452.333	19.16	0.2278	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,977.62420	2,077.927	19.29	0.7149	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			675.02420	616.427	19.29	0.2851	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,911.25170	2,009.280	19.33	0.7017	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			718.65170	657.780	19.33	0.2983	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,622.07380	1,519.297	20.43	0.4539	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,497.57210	1,562.974	20.44	0.5451	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,628.27210	1,525.374	20.44	0.4549	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,493.78070	1,559.053	20.45	0.5441	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,634.48070	1,531.453	20.45	0.4559	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,501.37380	1,566.897	20.43	0.5461	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>333,270</b>
<b>Total € / R</b>												<b>9,190,978.60</b>	<b>529</b>	<b>449,452</b>
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.55660		11.35490			0.0000	288,915.00	25	14,930
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.71340		11.51050			0.0000	292,835.00	25	3,067
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.89470		11.69120			0.0000	0.00	0	875
AU\$ / R	On	19/12/2016	Foreign Exchange Future			12.07220		11.86770			0.0000	0.00	0	263
AU\$ / R	On	13/03/2017	Foreign Exchange Future			12.23580		12.02810			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>581,750.00</b>	<b>50</b>	<b>19,135</b>
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			91.81860	220.449	15.99	0.6934	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			136.91860	63.849	15.99	0.3066	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			87.90410	213.343	15.94	0.6826	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			143.00410	66.743	15.94	0.3174	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			0.75570	2.361	22.69	0.0148	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,245.85570	1,045.761	22.69	0.9852	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,555.04890	1,756.709	29.84	0.9993	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			0.14890	0.109	29.84	0.0007	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			956.26130	1,157.630	24.60	0.9936	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			1.36130	1.030	24.60	0.0064	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			562.25950	760.173	19.84	0.9763	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			7.35950	3.573	19.84	0.0237	0.00	0	200

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	14/03/2016	Foreign Exchange Option	9.49	Call			1,864.95310	2,066.636	32.55	0.9998	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			0.05310	0.036	32.55	0.0002	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,854.95490	2,056.638	32.46	0.9998	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			0.05490	0.038	32.46	0.0002	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,844.95670	2,046.639	32.37	0.9998	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			0.05670	0.039	32.37	0.0002	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,465.89670	1,659.716	18.16	0.9466	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			35.39670	26.316	18.16	0.0534	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,456.51840	1,650.183	18.13	0.9457	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			36.01840	26.783	18.13	0.0543	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,447.14950	1,640.658	18.10	0.9448	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			36.64950	27.258	18.10	0.0552	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			96.50320	76.078	17.03	0.1013	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,595.08900	1,778.653	17.06	0.9012	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			93.88900	73.953	17.06	0.0988	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,586.38780	1,769.709	17.05	0.8999	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			95.18780	75.009	17.05	0.1001	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,577.70320	1,760.778	17.03	0.8987	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,418.28580	1,589.286	16.75	0.8143	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			230.58580	197.086	16.75	0.1857	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,433.61710	1,605.507	16.78	0.8173	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			225.91710	193.307	16.78	0.1827	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,425.94390	1,597.388	16.77	0.8158	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			228.24390	195.188	16.77	0.1842	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			753.03870	660.325	16.38	0.4089	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			836.52790	951.114	16.38	0.5892	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			758.42790	665.314	16.38	0.4108	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			831.93250	946.124	16.39	0.5872	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			763.83250	670.324	16.39	0.4128	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			841.13870	956.125	16.38	0.5911	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>581,750.00</b>	<b>50</b>	<b>20,335</b>
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.71180		11.65280			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.92230		11.86360			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.15980		12.10260			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			7.04010	5.194	24.25	0.0272	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			869.52850	926.759	24.53	0.9742	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			6.72850	4.959	24.53	0.0258	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			859.68200	916.875	24.39	0.9735	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			6.88200	5.075	24.39	0.0265	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			849.84010	906.994	24.25	0.9728	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,081.40730	1,130.355	16.81	0.8609	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
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			87.80730	78.055	16.81	0.1391	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,073.11760	1,121.922	16.81	0.8586	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			89.51760	79.622	16.81	0.1414	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,064.85360	1,113.512	16.81	0.8563	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			91.25360	81.212	16.81	0.1437	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			499.61280	518.912	17.20	0.4692	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			777.01280	739.112	17.20	0.5308	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			496.11900	515.283	17.22	0.4668	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			783.51900	745.483	17.22	0.5332	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			492.64870	511.677	17.23	0.4643	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			790.04870	751.877	17.23	0.5357	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			15.86780		15.73020			0.0000	0.00	0	6,657
CHF / R	On	13/06/2016	Foreign Exchange Future			16.22510		16.08700			0.0000	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Future			16.63610		16.49790			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			752.69970	880.954	20.43	0.9456	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			22.49970	13.154	20.43	0.0544	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			743.71470	871.255	20.34	0.9443	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			23.51470	13.455	20.34	0.0557	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			761.72020	890.662	20.53	0.9468	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			21.52020	12.862	20.53	0.0532	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,806.87420	1,934.395	19.76	0.8851	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			109.87420	99.295	19.76	0.1149	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,797.94990	1,925.396	19.74	0.8841	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			110.94990	100.296	19.74	0.1159	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,789.03540	1,916.406	19.72	0.8830	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			112.03540	101.306	19.72	0.1170	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			959.31950	1,020.802	20.45	0.5359	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,061.41950	984.702	20.45	0.4641	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			955.38780	1,016.618	20.46	0.5343	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,067.48780	990.518	20.46	0.4657	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			951.47670	1,012.449	20.47	0.5327	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,073.57670	996.349	20.47	0.4673	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			2.40500		2.39460			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.42670		2.41370			0.0000	0.00	0	22,550
CNH / R	On	19/09/2016	Foreign Exchange Future			2.45400		2.44140			0.0000	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>22,550</b>
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			9.38310	5.886	25.25	0.0155	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,956.87810	2,056.788	24.70	0.9821	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			10.87810	6.788	24.70	0.0179	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,858.63380	1,957.848	24.15	0.9792	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			12.63380	7.848	24.15	0.0208	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			2,055.38310	2,155.886	25.25	0.9845	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,351.06070	2,454.051	21.02	0.8152	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			314.06070	287.051	21.02	0.1848	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,272.36150	2,373.853	20.96	0.8048	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			335.36150	306.853	20.96	0.1952	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,194.77580	2,294.719	20.89	0.7941	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			357.77580	327.719	20.89	0.2059	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,516.65880	1,440.510	20.19	0.4659	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1,387.47740	1,435.723	20.22	0.5233	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,573.47740	1,495.723	20.22	0.4767	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1,345.36120	1,392.029	20.25	0.5126	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,631.36120	1,552.029	20.25	0.4874	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1,430.65880	1,480.510	20.19	0.5341	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>22,550</b>
DKK / R	On	14/03/2016	Foreign Exchange Future			2.30710		2.28640			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.35600		2.33510			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.41200		2.39090			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			1,387.68610	1,593.354	25.28	0.9483	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			23.68610	22.353	25.28	0.0517	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,290.52290	1,496.014	24.53	0.9416	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			26.52290	25.014	24.53	0.0584	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,485.25040	1,691.044	26.03	0.9541	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			21.25040	20.044	26.03	0.0459	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			258.11520	225.943	22.21	0.1496	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,773.25910	2,954.666	22.30	0.8678	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			222.25910	194.666	22.30	0.1322	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,690.67290	2,869.843	22.26	0.8593	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			239.67290	209.843	22.26	0.1407	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,609.11520	2,785.943	22.21	0.8504	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,579.09380	1,469.841	22.27	0.4451	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,544.66250	1,643.945	22.31	0.5449	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,635.66250	1,523.945	22.31	0.4551	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,502.87540	1,599.728	22.35	0.5350	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	19/09/2016	Foreign Exchange Option	2.41	Put			1,693.87540	1,579.728	22.35	0.4650	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,588.09380	1,689.841	22.27	0.5549	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			2.02380		2.02060			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.06040		2.05750			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.10020		2.09770			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.13730		2.13530			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.15000		2.15000			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			44.78290	40.878	21.70	0.1123	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			1,038.78290	1,002.878	21.70	0.8877	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			37.56410	34.216	22.17	0.0952	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			1,131.56410	1,096.216	22.17	0.9048	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			31.56250	28.719	22.65	0.0807	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,225.56250	1,190.719	22.65	0.9193	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			590.19210	598.639	19.61	0.4117	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,215.19210	1,194.639	19.61	0.5883	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			558.42450	566.452	19.71	0.3948	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,283.42450	1,262.452	19.71	0.6052	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			528.21980	535.846	19.81	0.3784	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,353.21980	1,331.846	19.81	0.6216	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,118.31990	1,118.816	19.52	0.5029	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,341.31990	1,316.816	19.52	0.4971	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,079.59560	1,079.761	19.60	0.4902	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,402.59560	1,377.761	19.60	0.5098	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,042.12100	1,041.973	19.68	0.4776	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,465.12100	1,439.973	19.68	0.5224	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,575.36770	1,573.859	19.62	0.5533	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,422.36770	1,400.859	19.62	0.4467	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,530.94400	1,528.991	19.66	0.5427	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,477.94400	1,455.991	19.66	0.4573	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,487.58420	1,485.196	19.70	0.5322	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,534.58420	1,512.196	19.70	0.4678	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			100.00000	100.000		1.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			0.00090	0.001		0.5000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			0.00090	0.001		0.5000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			0.00000	0.000	0.05	0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			100.00000	100.000	0.05	1.0000	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>3,381</b>
KES / R	On	14/03/2016	Foreign Exchange Future			0.15510		0.15450			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15510		0.15410			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15400		0.15310			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15550		0.15360			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			0.07900		0.07880			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06840		0.06630			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06270		0.06140			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05930		0.05790			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			10.56790		10.38130			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.70080		10.51230			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.85960		10.66930			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			11.01440		10.82270			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			1,241.91860	1,428.199	29.14	0.9981	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			0.61860	0.299	29.14	0.0019	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,231.94560	1,418.212	29.06	0.9980	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			0.64560	0.312	29.06	0.0020	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,221.97380	1,408.226	28.97	0.9979	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			0.67380	0.326	28.97	0.0021	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,513.25450	1,698.443	16.43	0.9785	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			10.95450	7.643	16.43	0.0215	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,532.83090	1,718.183	16.52	0.9792	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			10.53090	7.383	16.52	0.0208	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,523.04080	1,708.323	16.48	0.9788	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			10.74080	7.523	16.48	0.0212	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,305.67590	2,217.582	47.26	0.7154	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			96.37590	817.982	47.26	0.2846	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,297.26400	2,211.719	47.26	0.7144	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			97.96400	822.119	47.26	0.2856	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,288.87260	2,205.868	47.26	0.7134	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			99.57260	826.268	47.26	0.2866	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			607.00980	700.688	15.81	0.5703	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			634.30980	536.288	15.81	0.4297	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			602.82600	695.952	15.82	0.5677	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			640.12600	541.552	15.82	0.4323	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			598.67170	691.243	15.83	0.5652	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			645.97170	546.843	15.83	0.4348	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			1.39340		1.39130			0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.40870		1.40690			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.42530		1.42310			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.43810		1.43370			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.43000		1.43000			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Put			87.00000	66.000		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			187.00000	166.000		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			287.00000	266.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			869.00000	887.000		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			769.00000	787.000		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			669.00000	687.000		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			31.00000	53.000		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			231.00000	253.000		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			131.00000	153.000		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			237.00000	281.000		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			137.00000	181.000		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			337.00000	381.000		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
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			100.00000	100.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00060	0.001		0.5000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			0.00060	0.001		0.5000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			100.00000	100.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.09270		1.08420			0.0000	0.00	0	2
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.09600		1.08760			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.10010		1.09170			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.10440		1.09600			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			27,703.59000		27,534.64000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			28,239.68000		28,072.45000			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			11.31150		11.20970			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.48860		11.38480			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.68760		11.58220			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			1,230.84200	1,331.771	25.07	0.9981	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			1.14200	0.271	25.07	0.0019	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,220.88930	1,321.797	25.11	0.9980	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			1.18930	0.297	25.11	0.0020	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,210.93870	1,311.826	25.14	0.9978	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			1.23870	0.326	25.14	0.0022	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,253.72690	1,347.629	17.82	0.9067	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			58.92690	49.029	17.82	0.0933	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,244.72190	1,338.471	17.79	0.9052	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			59.92190	49.871	17.79	0.0948	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,235.73200	1,329.327	17.76	0.9038	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			60.93200	50.727	17.76	0.0962	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			572.84980	619.678	17.02	0.5434	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			610.64980	552.078	17.02	0.4566	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			568.68540	615.203	17.03	0.5407	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			616.48540	557.603	17.03	0.4593	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			564.55130	610.755	17.04	0.5380	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			622.35130	563.155	17.04	0.4620	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			5.36500		5.32220			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.32010		5.27990			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.28560		5.24190			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total 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			832.24200	875.029	30.73	0.9996	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.49	Put			0.04200	0.029	30.73	0.0004	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.50	Call			822.24480	865.030	30.49	0.9996	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.50	Put			0.04480	0.030	30.49	0.0004	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Call			812.24770	855.032	30.24	0.9996	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Put			0.04770	0.032	30.24	0.0004	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.76	Call			547.31340	583.357	16.96	0.9007	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.76	Put			27.41340	23.257	16.96	0.0993	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.77	Call			538.45300	574.346	16.92	0.8970	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.77	Put			28.55300	24.246	16.92	0.1030	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.78	Call			529.63290	565.372	16.89	0.8932	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.78	Put			29.73290	25.272	16.89	0.1068	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Put			261.92330	238.453	15.80	0.4666	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Call			242.67860	264.291	15.83	0.5463	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.25	Put			250.77860	228.691	15.83	0.4537	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Call			238.21810	259.141	15.82	0.5398	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.26	Put			256.31810	233.541	15.82	0.4602	0.00	0	0
TRY / R On 19/09/2016 Foreign Exchange Option	5.27	Call			233.82330	254.053	15.80	0.5334	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			1.36700		1.36900			0.0000	0.00	0	1
ZMW / R On 13/06/2016 Foreign Exchange Future			1.31530		1.31110			0.0000	0.00	0	0
ZMW / R On 19/09/2016 Foreign Exchange Future			1.21130		1.21380			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>									<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total ZMW / R</b>									<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total Futures</b>									<b>770 849 526.20</b>	<b>48,029</b>	<b>1,442,659</b>
<b>Total Options</b>									<b>9 769 765.38</b>	<b>13,750</b>	<b>2,648,240</b>
<b>Grand Total:</b>									<b>780,619,291.58</b>	<b>61,779</b>	<b>4,090,899</b>