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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/01/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/01/2016 Foreign Exchange Future			15.59680		15.58480			0.0000	233,952,000.00	15,000	0
\$ / R On 12/01/2016 Foreign Exchange Future			15.61080		15.59870			0.0000	0.00	0	4,393
\$ / R On 13/01/2016 Foreign Exchange Future			15.61360		15.60140			0.0000	0.00	0	1,176
\$ / R On 14/01/2016 Foreign Exchange Future			15.61640		15.64100			0.0000	0.00	0	0
\$ / R On 15/01/2016 Foreign Exchange Future			15.61930		15.60720			0.0000	0.00	0	0
\$ / R On 20/01/2016 Foreign Exchange Future			15.63370		15.65100			0.0000	0.00	0	0
\$ / R On 22/01/2016 Foreign Exchange Future			15.63940		15.66100			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			15.65380		15.64170			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			15.65960		15.64740			0.0000	0.00	0	212
\$ / R On 12/02/2016 Foreign Exchange Future			15.70000		15.68790			0.0000	0.00	0	106
\$ / R On 19/02/2016 Foreign Exchange Future			15.72050		15.70850			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			15.73800		15.72620			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			15.74090		15.72910			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			15.74970		15.73800			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			15.75550		15.74380			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			15.77010		15.75860			0.0000	0.00	0	187
\$ / R On 11/03/2016 Foreign Exchange Future			15.78200		15.77040			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.79090		15.77930			0.0000	364,722,417.30	23,097	995,439
\$ / R On 15/03/2016 Foreign Exchange Future			15.79390		15.78230			0.0000	0.00	0	50
\$ / R On 16/03/2016 Foreign Exchange Future			15.79690		15.78530			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.81770		15.80610			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	29/03/2016	Foreign Exchange Future			15.83550		15.82390			0.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Future			15.85630		15.87100			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			15.88640		15.87490			0.0000	0.00	0	50
\$ / R	On	18/04/2016	Foreign Exchange Future			15.89540		15.88390			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			15.91960		15.90810			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			15.96180		15.95040			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.97090		15.95940			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			16.01310		16.00170			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.02520		16.01380			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			16.04330		16.03190			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.04930		16.03800			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.05240		16.04100			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.06440		16.05310			0.0000	17,831,484.00	1,110	48,326
\$ / R	On	24/06/2016	Foreign Exchange Future			16.09760		16.08630			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.10970		16.09840			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.19910		16.18950			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.24580		16.23730			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			16.29260		16.28510			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.32680		16.32010			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.33300		16.32650			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.33610		16.32970			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.34860		16.34240			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.35480		16.34880			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.36730		16.36160			0.0000	2,455,095.00	150	34,274
\$ / R	On	28/09/2016	Foreign Exchange Future			16.39530		16.39020			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.48780		16.48380			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.59970		16.59610			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.65400		16.65050			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.67100		16.66760			0.0000	0.00	0	6,418
\$ / R	On	13/03/2017	Foreign Exchange Future			16.88950		16.88160			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.11850		17.10840			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>618,960,996.30</b>	<b>39,357</b>	<b>1,092,482</b>
\$ / R	On	05/01/2016	Foreign Exchange Option	14.97	Call			617.34620	626.800	24.75	1.0000	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	14.97	Put			2.54620	0.000	24.75	0.0000	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	14.98	Call			607.48940	616.800	24.75	1.0000	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	14.98	Put			2.68940	0.000	24.75	0.0000	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Call			470.67500	476.800	24.75	1.0000	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Put			5.87500	0.000	24.75	0.0000	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			1,799.43390	1,811.295	31.82	0.9976	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			0.73390	0.495	31.82	0.0024	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	15.63	Call			0.00000	155.235	19.08	0.4867	776,175.50	5,000	5,000
\$ / R	On	12/01/2016	Foreign Exchange Option	15.63	Put			0.00000	174.435	19.08	0.5133	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			2,671.46780	2,683.657	36.99	0.9997	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			0.06780	0.057	36.99	0.0003	0.00	0	0
\$ / R	On	14/01/2016	Foreign Exchange Option	15.64	Call			0.00000	177.676	19.33	0.4862	888,378.00	5,000	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/01/2016	Foreign Exchange Option	15.64	Put			0.00000	201.276	19.33	0.5138	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Call			818.93140	829.377	19.66	0.9527	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Put			11.73140	10.077	19.66	0.0473	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Call			726.18520	735.461	19.61	0.9290	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Put			18.98520	16.161	19.61	0.0710	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call			636.74060	644.387	19.56	0.8972	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Put			5.18960	4.137	23.72	0.0183	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put			29.54060	25.087	19.56	0.1028	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call			1,609.66250	1,621.144	27.57	0.9923	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put			2.46250	1.844	27.57	0.0077	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call			1,510.30450	1,521.642	26.77	0.9901	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Put			3.10450	2.342	26.77	0.0099	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Call			1,212.38960	1,223.437	23.72	0.9817	0.00	0	0
\$ / R	On	20/01/2016	Foreign Exchange Option	15.65	Call			0.00000	230.078	18.83	0.4967	2,300,777.00	10,000	5,000
\$ / R	On	20/01/2016	Foreign Exchange Option	15.65	Put			0.00000	246.378	18.83	0.5033	0.00	0	0
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Call			0.00000	245.760	19.00	0.4954	2,457,599.00	10,000	5,000
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Put			0.00000	266.360	19.00	0.5046	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			589.65630	588.968	18.17	0.7706	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			107.95630	95.168	18.17	0.2294	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			479.76050	476.355	18.34	0.6919	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			158.06050	142.555	18.34	0.3081	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			2,143.49720	2,155.340	23.81	0.9948	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			1.79720	1.540	23.81	0.0052	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			1,180.21360	1,189.971	19.63	0.9497	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			18.51360	16.171	19.63	0.0503	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			3,841.70110	3,853.849	32.33	0.9998	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			0.00110	0.049	32.33	0.0002	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			2,672.23180	2,684.200	25.89	0.9986	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			0.53180	0.400	25.89	0.0014	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			2,532.43290	2,544.372	25.34	0.9980	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			0.73290	0.572	25.34	0.0020	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			1,398.96260	1,410.243	20.13	0.9671	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			11.56260	10.643	20.13	0.0329	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call			1,169.00140	1,178.578	19.24	0.9435	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put			21.60140	18.978	19.24	0.0565	0.00	0	2,000
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			1,910.86060	1,922.752	22.27	0.9898	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			3.46060	3.152	22.27	0.0102	0.00	0	100
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			4,088.03160	4,100.125	27.94	0.9997	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.13160	0.124	27.94	0.0003	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			540.50240	537.765	18.41	0.6385	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			252.60240	237.765	18.41	0.3615	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			1,791.07710	1,800.957	18.14	0.9732	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			12.57710	10.457	18.14	0.0268	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			1,435.15140	1,443.069	17.18	0.9452	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			26.65140	22.569	17.18	0.0548	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			911.32940	914.991	17.71	0.8112	0.00	0	100

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put		112.82940	104.491	17.71	0.1888	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		996.61540	1,000.744	17.63	0.8223	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		110.41540	102.744	17.63	0.1777	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call		489.92260	487.073	18.65	0.5495	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put		403.72260	389.073	18.65	0.4505	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		3,926.72650	3,938.473	25.56	0.9989	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put		0.52650	0.473	25.56	0.0011	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call		2,235.90510	2,246.723	20.25	0.9805	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put		9.70510	8.723	20.25	0.0195	0.00	0	150
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call		1,156.77760	1,162.371	17.57	0.8678	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put		77.67760	71.471	17.57	0.1322	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call		1,837.91830	1,847.526	18.36	0.9615	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put		19.91830	17.826	18.36	0.0385	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call		1,211.51350	1,217.412	17.44	0.8757	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put		73.51350	67.712	17.44	0.1243	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call		1,213.04450	1,218.893	17.52	0.8697	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put		79.24450	73.393	17.52	0.1303	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call		1,204.64350	1,210.421	17.52	0.8676	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put		80.84350	74.921	17.52	0.1324	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call		1,221.47110	1,227.391	17.51	0.8719	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put		77.67110	71.891	17.51	0.1281	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call		1,202.88170	1,207.858	17.51	0.8548	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put		94.28170	87.758	17.51	0.1452	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		3,245.21670	3,256.912	23.44	0.9910	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		4.81670	4.912	23.44	0.0090	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call		237.76040	233.746	21.07	0.2749	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put		1,208.46040	1,192.846	21.07	0.7251	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		10.55210	11.025	26.32	0.0175	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		4,461.25210	4,450.125	26.32	0.9825	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call		372.95180	369.231	19.82	0.3999	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put		793.65180	778.331	19.82	0.6001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call		332.57420	328.696	20.14	0.3645	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put		893.27420	877.796	20.14	0.6355	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		291.74440	287.776	20.51	0.3270	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		1,012.44440	996.876	20.51	0.6730	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		439.02770	435.690	19.36	0.4546	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		659.72770	644.790	19.36	0.5454	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call		401.40420	397.833	19.62	0.4239	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put		732.10420	716.933	19.62	0.5761	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		388.50790	384.867	19.71	0.4131	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		759.20790	743.967	19.71	0.5869	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		538.31070	535.792	18.84	0.5289	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		509.01070	494.892	18.84	0.4711	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call		495.73150	492.817	19.02	0.4985	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put		566.43150	551.917	19.02	0.5015	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		442.61030	439.298	19.34	0.4574	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	Put			653.31030	638.398	19.34	0.5426	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			624.75290	623.162	18.57	0.5850	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			415.45290	402.262	18.57	0.4150	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			614.63830	612.938	18.60	0.5788	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			425.33830	412.038	18.60	0.4212	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			609.63190	607.874	18.62	0.5756	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			430.33190	416.974	18.62	0.4244	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			645.36440	644.009	18.52	0.5976	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			396.06440	383.109	18.52	0.4024	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			634.99390	633.518	18.55	0.5913	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			405.69390	392.618	18.55	0.4087	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			629.85590	628.324	18.56	0.5882	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			410.55590	397.424	18.56	0.4118	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			835.47300	836.311	18.04	0.7004	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			256.17300	245.412	18.04	0.2996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			804.35170	804.830	18.11	0.6851	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			275.05170	263.930	18.11	0.3149	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			792.13660	792.471	18.14	0.6789	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			282.83660	271.571	18.14	0.3211	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			947.43230	949.563	17.79	0.7508	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			198.13230	188.663	17.79	0.2492	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			940.58710	942.639	17.81	0.7479	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			201.28710	191.739	17.81	0.2521	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			860.96450	862.101	17.98	0.7125	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			241.66450	231.201	17.98	0.2875	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			975.37580	977.787	17.74	0.7622	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			186.07580	176.887	17.74	0.2378	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			968.17880	970.542	17.75	0.7594	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			188.87880	179.642	17.75	0.2406	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			961.22390	963.510	17.76	0.7566	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			191.92390	182.610	17.76	0.2434	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			1,196.29570	1,200.245	17.58	0.8351	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			116.99570	109.345	17.58	0.1649	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			1,156.59460	1,160.260	17.61	0.8235	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			127.29460	119.360	17.61	0.1765	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,041.45540	1,044.314	17.69	0.7862	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			162.15540	153.414	17.69	0.2138	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,386.68810	1,392.000	17.46	0.8827	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			77.38810	71.099	17.46	0.1173	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			1,361.17320	1,366.305	17.47	0.8771	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			81.87320	75.405	17.47	0.1229	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,285.82010	1,290.413	17.52	0.8591	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			96.52010	89.513	17.52	0.1409	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			1,615.26820	1,622.127	17.32	0.9249	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			45.96820	41.227	17.32	0.0751	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			1,570.35020	1,576.918	17.34	0.9177	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	14.26	Put		51.05020	46.018	17.34	0.0823	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		1,525.86490	1,532.137	17.37	0.9101	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		56.56490	51.237	17.37	0.0899	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,814.02930	1,822.448	18.04	0.9422	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		34.72930	31.548	18.04	0.0578	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call		1,718.82020	1,726.539	17.67	0.9348	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put		39.52020	35.639	17.67	0.0652	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call		1,624.30130	1,631.218	17.31	0.9263	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		45.00130	40.318	17.31	0.0737	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		2,044.79250	2,054.527	18.92	0.9568	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		25.49250	23.627	18.92	0.0432	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		1,871.44250	1,880.235	18.26	0.9463	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		32.14250	29.336	18.26	0.0537	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call		1,861.85980	1,870.592	18.22	0.9456	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put		32.55980	29.692	18.22	0.0544	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		2,248.77050	2,259.316	19.69	0.9664	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		19.47050	18.416	19.69	0.0336	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		2,170.87330	2,181.142	19.40	0.9631	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		21.57330	20.242	19.40	0.0369	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call		2,054.46690	2,064.247	18.96	0.9573	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put		25.16690	23.347	18.96	0.0427	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,591.74920	2,603.140	20.97	0.9778	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		12.44920	12.240	20.97	0.0222	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		2,532.73950	2,544.021	20.75	0.9762	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		13.43950	13.121	20.75	0.0238	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		2,297.56330	2,308.264	19.87	0.9684	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		18.26330	17.364	19.87	0.0316	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		2,986.78150	2,998.639	22.44	0.9861	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		7.48150	7.739	22.44	0.0139	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		2,838.35430	2,850.082	21.89	0.9835	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		9.05430	9.182	21.89	0.0165	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		2,690.25950	2,701.807	21.34	0.9803	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		10.95950	10.907	21.34	0.0197	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		3,522.83550	3,534.641	24.07	0.9933	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		3.53550	3.741	24.07	0.0067	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		3,234.66200	3,246.566	23.26	0.9899	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		5.36200	5.666	23.26	0.0101	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		3,046.23180	3,058.129	22.66	0.9871	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		6.93180	7.229	22.66	0.0129	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		3,731.90590	3,743.660	24.65	0.9950	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		2.60590	2.760	24.65	0.0050	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		3,721.94420	3,733.700	24.62	0.9949	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		2.64420	2.800	24.62	0.0051	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		3,672.14410	3,683.912	24.49	0.9946	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		2.84410	3.011	24.49	0.0054	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		3,831.55100	3,843.285	24.93	0.9957	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	11.95	Put		2.25100	2.385	24.93	0.0043	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		3,781.72220	3,793.466	24.79	0.9953	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		2.42220	2.566	24.79	0.0047	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		3,741.86810	3,753.620	24.68	0.9951	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		2.56810	2.720	24.68	0.0049	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		3,981.10470	3,992.813	25.35	0.9965	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		1.80470	1.913	25.35	0.0035	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call		4,180.64020	4,192.321	25.90	0.9974	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put		1.34020	1.421	25.90	0.0026	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call		3,951.18650	3,962.899	25.26	0.9964	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put		1.88650	1.999	25.26	0.0036	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call		3,871.42260	3,883.149	25.04	0.9959	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put		2.12260	2.249	25.04	0.0041	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		4,729.87970	4,741.515	27.43	0.9989	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put		0.57970	0.615	27.43	0.0011	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call		4,230.54340	4,242.218	26.04	0.9976	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put		1.24340	1.318	26.04	0.0024	0.00	0	42,370
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call		526.64700	523.928	18.92	0.5177	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put		534.34700	520.028	18.92	0.4823	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call		2,461.29970	2,472.533	20.49	0.9723	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put		15.99970	15.633	20.49	0.0277	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call		1,263.29830	1,267.460	17.61	0.8478	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put		107.99830	100.560	17.61	0.1522	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call		1,036.04870	1,038.074	17.80	0.7613	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put		199.94870	190.374	17.80	0.2387	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call		2,163.99680	2,174.702	19.16	0.9547	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put		27.89680	27.002	19.16	0.0453	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call		2,348.22030	2,360.296	19.52	0.9600	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put		24.32030	24.796	19.52	0.0400	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call		881.29150	881.279	18.12	0.6833	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put		307.39150	295.779	18.12	0.3167	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call		528.20190	524.964	19.24	0.4846	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put		664.30190	649.464	19.24	0.5154	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call		4,026.91750	4,039.468	25.13	0.9938	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put		3.01750	3.969	25.13	0.0062	0.00	0	250
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call		0.00000	595.230	19.06	0.5154	5,952,303.00	10,000	10,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put		0.00000	608.930	19.06	0.4846	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call		639.40790	635.605	19.12	0.5192	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put		654.50790	639.205	19.12	0.4808	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call		1,976.64540	1,986.027	18.10	0.9169	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put		62.74540	60.627	18.10	0.0831	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call		880.17860	878.258	18.34	0.6402	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put		416.27860	402.858	18.34	0.3598	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call		539.85570	534.945	19.81	0.4385	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put		921.75570	905.345	19.81	0.5615	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call		4,113.45080	4,126.717	23.77	0.9904	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			5.35080	7.117	23.77	0.0096	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,444.84190	2,458.344	19.00	0.9473	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			36.74190	38.744	19.00	0.0527	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			794.11380	790.761	18.72	0.5833	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			546.01380	531.161	18.72	0.4167	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,786.61830	1,790.989	17.45	0.8722	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			116.21830	109.189	17.45	0.1278	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			932.31650	928.974	18.43	0.6253	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			491.91650	477.174	18.43	0.3747	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			726.82140	721.685	19.18	0.5207	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			747.42140	730.785	19.18	0.4793	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			726.94530	721.133	19.40	0.5003	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			855.24530	838.033	19.40	0.4997	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			540.11310	533.899	20.40	0.3955	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,238.41310	1,220.799	20.40	0.6045	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			4,209.34950	4,222.068	22.06	0.9887	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			7.64950	8.968	22.06	0.0113	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,549.41870	2,562.310	18.20	0.9401	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			47.71870	49.209	18.20	0.0599	0.00	0	150
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,452.26810	1,451.837	17.63	0.7748	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			258.46810	246.637	17.63	0.2252	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,842.68140	3,855.523	20.25	0.9844	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			10.78140	12.223	20.25	0.0156	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			1,079.09100	1,076.042	18.26	0.6473	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			497.19100	482.742	18.26	0.3527	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,647.17340	1,647.797	17.49	0.8126	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			209.17340	198.497	17.49	0.1874	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			923.55310	918.188	18.77	0.5791	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			665.55310	648.888	18.77	0.4209	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,787.65350	2,800.553	17.88	0.9530	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			36.65350	38.153	17.88	0.0470	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,778.24120	2,791.109	17.87	0.9524	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			37.24120	38.709	17.87	0.0476	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,768.83550	2,781.673	17.87	0.9518	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			37.83550	39.273	17.87	0.0482	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,885.24800	2,897.938	17.75	0.9582	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			32.14800	33.538	17.75	0.0418	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,800.29620	2,812.743	17.72	0.9530	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			37.19620	38.343	17.72	0.0470	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,790.89460	2,803.311	17.72	0.9524	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			37.79460	38.911	17.72	0.0476	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,781.50080	2,793.885	17.72	0.9518	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			38.40080	39.485	17.72	0.0482	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,604.61320	2,616.219	17.66	0.9390	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			51.51320	51.819	17.66	0.0610	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,576.97830	2,588.430	17.65	0.9367	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	13.53	Put			53.87830	54.030	17.65	0.0633	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,944.59810	1,949.120	17.42	0.8636	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			141.49810	134.720	17.42	0.1364	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,742.94650	1,744.038	17.39	0.8283	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			189.84650	179.638	17.39	0.1717	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,484.75190	1,483.678	17.63	0.7678	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			281.65190	269.278	17.63	0.2322	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,429.24140	1,427.701	17.69	0.7530	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			306.14140	293.301	17.69	0.2470	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,381.77900	1,379.842	17.74	0.7397	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			328.67900	315.442	17.74	0.2603	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			806.02770	799.606	19.25	0.5185	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			852.92770	835.206	19.25	0.4815	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			756.51280	749.917	19.48	0.4940	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			933.41280	915.517	19.48	0.5060	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			653.89240	647.080	19.99	0.4405	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,130.79240	1,112.680	19.99	0.5595	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			571.41290	564.596	20.47	0.3948	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,328.31290	1,310.196	20.47	0.6052	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			539.97670	533.199	20.69	0.3765	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,416.87670	1,398.799	20.69	0.6235	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			508.30540	501.594	20.93	0.3577	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,515.20540	1,497.195	20.93	0.6423	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			320.06220	314.169	22.62	0.2387	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,336.96220	2,319.769	22.62	0.7613	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,162.65380	3,175.740	17.84	0.9719	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			19.55380	21.340	17.84	0.0281	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,076.02070	3,089.038	17.81	0.9681	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			22.92070	24.638	17.81	0.0319	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			305.70920	299.897	22.77	0.2291	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,422.60920	2,405.497	22.77	0.7709	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,904.11660	3,916.382	20.03	0.9848	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			11.01660	11.982	20.03	0.0152	0.00	0	330
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			661.47950	654.302	20.14	0.4320	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,215.17950	1,196.702	20.14	0.5680	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,317.53140	1,314.328	17.88	0.7075	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			401.23140	386.728	17.88	0.2925	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,652.60700	2,662.818	17.19	0.9388	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			54.20700	53.118	17.19	0.0612	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			681.71020	674.431	20.08	0.4385	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,203.31020	1,184.731	20.08	0.5615	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			564.71970	557.548	20.80	0.3753	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,506.31970	1,487.848	20.80	0.6247	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,308.15160	4,319.472	20.51	0.9882	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			9.75160	9.772	20.51	0.0118	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			567.75540	560.553	21.39	0.3501	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	27/07/2016	Foreign Exchange Option	17.45	Put			1,828.25540	1,811.453	21.39	0.6499	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,401.78290	4,411.019	19.83	0.9865	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			12.28290	11.919	19.83	0.0135	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,747.93350	2,756.049	16.55	0.9376	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			58.43350	56.949	16.55	0.0624	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			643.09650	635.654	20.85	0.3896	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,583.59650	1,566.554	20.85	0.6104	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,557.10340	3,565.486	16.61	0.9760	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			19.80340	19.686	16.61	0.0240	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,309.84380	1,304.035	18.25	0.6532	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			592.54380	578.235	18.25	0.3468	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			15.06190	14.713	19.38	0.0155	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,843.07770	2,849.494	15.82	0.9392	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			57.97770	56.894	15.82	0.0608	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			609.67880	602.275	21.67	0.3480	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,024.57880	2,009.675	21.67	0.6520	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			563.67210	556.501	22.04	0.3247	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,208.57210	2,193.901	22.04	0.6753	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,500.16190	4,507.313	19.38	0.9845	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			621.48700	613.944	21.75	0.3461	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,101.38700	2,087.144	21.75	0.6539	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,879.12160	2,884.839	15.66	0.9390	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			59.02160	58.039	15.66	0.0610	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,703.51520	2,708.347	15.97	0.9201	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			83.41520	81.547	15.97	0.0799	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			634.02750	626.427	21.65	0.3523	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,053.92750	2,039.627	21.65	0.6477	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,638.57060	2,642.989	15.93	0.9135	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			92.07060	89.989	15.93	0.0865	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			743.66030	735.432	20.96	0.4023	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,717.16030	1,702.432	20.96	0.5977	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,886.00450	2,891.650	15.44	0.9408	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			56.30450	55.550	15.44	0.0592	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			631.40200	623.557	21.75	0.3486	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,101.70200	2,087.457	21.75	0.6514	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,785.97050	1,781.434	17.71	0.7521	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			393.57050	382.834	17.71	0.2479	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			477.57290	470.295	22.97	0.2705	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,845.17290	2,831.695	22.97	0.7295	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,077.74370	3,083.603	15.03	0.9559	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			38.94370	38.803	15.03	0.0441	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,096.12940	3,102.032	15.00	0.9574	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			37.32940	37.232	15.00	0.0426	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,086.92960	3,092.810	15.02	0.9567	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			38.12960	38.011	15.02	0.0433	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,116.40100	2,114.718	17.13	0.8194	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	14.50	Put			254.80100	247.418	17.13	0.1806	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			729.34390	720.998	21.23	0.3875	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,867.74390	1,853.698	21.23	0.6125	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			683.11850	674.922	21.53	0.3662	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,021.51850	2,007.622	21.53	0.6338	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			383.34940	376.626	24.06	0.2184	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,571.74940	3,559.326	24.06	0.7816	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,090.56800	3,096.148	14.96	0.9560	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			38.96800	38.848	14.96	0.0440	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			3,155.10460	3,160.827	14.84	0.9610	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			33.50460	33.527	14.84	0.0390	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			3,108.94420	3,114.567	14.93	0.9575	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			37.34420	37.267	14.93	0.0425	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			3,099.74970	3,105.351	14.94	0.9568	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			38.14970	38.051	14.94	0.0432	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,948.11780	2,952.659	15.20	0.9405	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			57.91780	57.359	15.20	0.0595	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			598.44780	590.535	22.30	0.3205	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,458.24780	2,445.235	22.30	0.6795	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			568.92680	561.122	22.51	0.3066	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,588.72680	2,575.822	22.51	0.6934	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,608.37360	4,613.340	19.01	0.9823	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			18.17360	18.040	19.01	0.0177	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			3,036.37450	3,040.203	14.48	0.9453	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			52.57450	52.403	14.48	0.0547	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			586.25900	578.304	22.86	0.2988	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,872.45900	2,860.504	22.86	0.7012	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			573.18360	565.279	22.97	0.2928	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,939.38360	2,927.479	22.97	0.7072	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,703.60000	4,707.822	18.64	0.9812	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			19.80000	20.022	18.64	0.0188	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			3,143.70510	3,145.690	13.70	0.9512	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			47.60510	45.990	13.70	0.0488	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			578.55100	570.674	23.52	0.2784	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,382.45100	3,370.974	23.52	0.7216	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,817.48770	4,821.333	18.19	0.9805	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			21.38770	21.633	18.19	0.0195	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			4,016.01880	4,019.929	15.16	0.9736	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			25.51880	25.929	15.16	0.0264	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			4,035.93920	4,039.849	15.23	0.9738	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			25.43920	25.849	15.23	0.0262	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			4,025.97900	4,029.889	15.19	0.9737	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			25.47900	25.889	15.19	0.0263	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,400.48180	3,404.099	14.04	0.9563	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			42.88180	43.099	14.04	0.0437	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			3,231.49600	3,234.723	14.49	0.9406	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	13.50	Put			63.89600	63.723	14.49	0.0594	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,136.95280	2,132.155	17.58	0.7605	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,643.32810	4,632.248	26.08	0.7704	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,889.49080	4,893.254	17.90	0.9804	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			21.89080	22.254	17.90	0.0196	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,731.68730	3,720.323	24.18	0.7295	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,418.60280	3,422.250	13.99	0.9578	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			41.00280	41.250	13.99	0.0422	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,409.53400	3,413.167	14.01	0.9570	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			41.93400	42.167	14.01	0.0430	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			510.92810	503.248	26.08	0.2296	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,157.98350	3,146.338	23.17	0.6910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			660.14640	651.944	23.30	0.3025	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,242.54640	3,230.944	23.30	0.6975	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			595.05770	587.076	24.06	0.2734	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,677.45770	3,666.076	24.06	0.7266	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			589.28730	581.323	24.18	0.2705	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,940.72640	2,928.967	22.82	0.6731	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			703.09220	694.771	22.94	0.3206	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,015.49220	3,003.771	22.94	0.6794	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			699.77560	691.459	22.97	0.3192	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,032.17560	3,020.459	22.97	0.6808	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			675.58350	667.338	23.17	0.3090	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			607.14530	597.701	17.94	0.2947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,397.06340	1,388.820	19.39	0.5719	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,129.46340	1,117.820	19.39	0.4281	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			800.09190	791.585	22.22	0.3602	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,582.49190	2,570.585	22.22	0.6398	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			718.32640	709.967	22.82	0.3269	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			449.35280	441.155	17.58	0.2395	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,123.83180	2,118.976	17.60	0.7580	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			456.23180	447.976	17.60	0.2420	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,996.12620	1,990.661	17.77	0.7319	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			528.52620	519.661	17.77	0.2681	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,874.74530	1,868.701	17.94	0.7053	0.00	0	86,321
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,196.19290	2,195.878	18.24	0.7203	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			654.59290	646.378	18.24	0.2797	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,190.44790	2,190.104	18.25	0.7191	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			658.84790	650.604	18.25	0.2809	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,184.71160	2,184.345	18.26	0.7179	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			663.11160	654.846	18.26	0.2821	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			801.38020	795.597	18.67	0.2909	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,394.39010	2,398.698	18.68	0.7081	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			805.99010	800.198	18.68	0.2919	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,389.00650	2,393.313	18.69	0.7070	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			810.60650	804.813	18.69	0.2930	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,399.78020	2,404.097	18.67	0.7091	0.00	0	0
<b>Total \$ / R Option</b>												<b>12,375,232.50</b>	<b>40,000</b>	<b>1,538,083</b>
<b>Total \$ / R</b>												<b>631,336,228.80</b>	<b>79,357</b>	<b>2,630,565</b>
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			15.79090		15.77930				0.0000	284,236.20	18	1,134
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			16.06440		16.05310				0.0000	0.00	0	151
\$ / R MAXI On	19/09/2016	Foreign Exchange Future			16.36730		16.36160				0.0000	0.00	0	80
\$ / R MAXI On	19/12/2016	Foreign Exchange Future			16.67100		16.66760				0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>284,236.20</b>	<b>18</b>	<b>1,365</b>
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			339,356.40460	340,540.947	23.71	0.9919		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			426.40460	450.947	23.71	0.0081		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			338,362.56910	339,547.447	23.68	0.9918		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			432.56910	457.447	23.68	0.0082		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			337,368.83510	338,554.037	23.65	0.9917		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			438.83510	464.037	23.65	0.0083		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			266,013.32110	267,202.209	17.68	0.9433		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			4,703.32110	4,762.209	17.68	0.0567		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			265,085.68220	266,270.093	17.67	0.9426		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			4,775.68220	4,830.093	17.67	0.0574		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			264,159.06180	265,338.897	17.67	0.9419		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			4,849.06180	4,898.897	17.67	0.0581		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			178,244.66610	177,751.723	17.74	0.7467		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			41,084.66610	40,021.723	17.74	0.2533		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			177,590.52570	177,093.374	17.75	0.7451		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			41,430.52570	40,363.374	17.75	0.2549		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			176,937.71980	176,436.817	17.75	0.7436		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			41,777.71980	40,706.817	17.75	0.2564		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			212,859.15710	212,399.483	17.56	0.7595		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			45,099.15710	44,299.483	17.56	0.2405		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			212,303.36920	211,835.022	17.59	0.7581		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			45,543.36920	44,735.022	17.59	0.2419		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			211,658.44460	211,186.451	17.60	0.7568		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			45,898.44460	45,086.451	17.60	0.2432		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>284,236.20</b>	<b>18</b>	<b>1,365</b>
£ / R	On	12/01/2016	Foreign Exchange Future			22.90430		22.96480			0.0000	0.00	0	15
£ / R	On	26/02/2016	Foreign Exchange Future			23.09620		23.15850			0.0000	0.00	0	163
£ / R	On	29/02/2016	Foreign Exchange Future			23.10910		23.17170			0.0000	0.00	0	56
£ / R	On	07/03/2016	Foreign Exchange Future			23.13910		23.20210			0.0000	0.00	0	50
£ / R	On	14/03/2016	Foreign Exchange Future			23.17000		23.23290			0.0000	602,420.00	26	33,481
£ / R	On	13/06/2016	Foreign Exchange Future			23.57900		23.64290			0.0000	0.00	0	858
£ / R	On	08/09/2016	Foreign Exchange Future			23.98740		24.05820			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	19/09/2016	Foreign Exchange Future			24.03980		24.11160			0.0000	0.00	0	225
£ / R	On	19/12/2016	Foreign Exchange Future			24.50480		24.57960			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>602,420.00</b>	<b>26</b>	<b>34,848</b>
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			1,877.43880	1,815.750	23.83	0.9941	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			2.63880	1.449	23.83	0.0059	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call			1,347.58800	1,293.610	19.83	0.7365	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put			279.08800	287.410	19.83	0.2635	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			1,411.34960	1,357.066	19.66	0.7469	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			269.64960	277.966	19.66	0.2531	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			1,407.57310	1,355.105	19.79	0.7234	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			325.47310	336.005	19.79	0.2766	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			4,069.89150	4,007.080	23.45	0.9713	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			26.99150	27.081	23.45	0.0287	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			4,060.09720	3,997.280	23.42	0.9711	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			27.19720	27.280	23.42	0.0289	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			4,050.30380	3,987.480	23.40	0.9708	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			27.40380	27.480	23.40	0.0292	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			2,571.24270	2,506.143	19.61	0.9093	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			88.34270	86.143	19.61	0.0907	0.00	0	21,300
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			574.47300	544.890	21.56	0.3796	0.00	0	11,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			1,291.57300	1,324.890	21.56	0.6204	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			3,337.10550	3,279.389	19.49	0.8747	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			194.20550	200.389	19.49	0.1253	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			3,328.55890	3,270.880	19.49	0.8740	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			195.65890	201.880	19.49	0.1260	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			3,345.66370	3,287.906	19.49	0.8755	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			192.76370	198.906	19.49	0.1245	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,507.35690	2,456.711	18.87	0.7119	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			709.15690	729.311	18.87	0.2881	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,500.96600	2,450.391	18.88	0.7109	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			712.76600	732.991	18.88	0.2891	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			997.78950	973.971	21.43	0.3685	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,789.58950	2,836.571	21.43	0.6315	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			3,248.00090	3,191.265	18.51	0.8126	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			389.80090	403.864	18.51	0.1874	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,513.75910	2,463.050	18.87	0.7129	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			705.55910	725.649	18.87	0.2871	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2,126.09060	2,081.921	19.10	0.6389	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,014.49060	1,042.121	19.10	0.3611	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2,120.83060	2,076.737	19.11	0.6379	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,019.23060	1,046.937	19.11	0.3621	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2,131.36230	2,087.117	19.10	0.6400	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,009.76230	1,037.317	19.10	0.3600	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,824.72700	2,773.101	18.29	0.7027	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			885.12700	908.301	18.29	0.2973	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	22.65	Call			2,818.64970	2,767.091	18.29	0.7018	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			889.04970	912.291	18.29	0.2982	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,830.81450	2,779.121	18.28	0.7035	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			881.21450	904.321	18.28	0.2965	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>56,828</b>
<b>Total £ / R</b>												<b>602,420.00</b>	<b>26</b>	<b>91,676</b>
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13277		0.13261			0.0000	7,567.78	57	6,995
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13544		0.13530			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13850		0.13840			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>7,567.78</b>	<b>57</b>	<b>11,583</b>
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,295.37020	1,308.682	16.42	0.9267	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			33.97020	31.882	16.42	0.0733	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,261.53300	3,276.929	19.79	0.9996	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.13300	0.129	19.79	0.0004	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,266.82260	2,282.080	19.79	0.9871	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			5.42260	5.280	19.79	0.0129	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			924.21630	928.798	17.68	0.6586	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			394.51630	385.098	17.68	0.3414	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,546.59540	2,559.350	16.70	0.9736	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			16.89540	15.650	16.70	0.0264	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,640.83240	1,651.119	17.22	0.8683	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			111.13240	107.419	17.22	0.1317	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,888.70840	2,897.340	17.65	0.9481	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			49.00840	47.440	17.65	0.0519	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,005.98090	2,012.145	17.38	0.8542	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			166.28090	162.245	17.38	0.1458	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,288.04080	1,289.473	17.64	0.6919	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			448.34080	439.573	17.64	0.3081	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>7,567.78</b>	<b>57</b>	<b>11,583</b>
€ / R	On	25/01/2016	Foreign Exchange Future			16.82070		16.95670			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			16.83440		16.97050			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			16.91100		17.04800			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			16.93590		17.07340			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			16.97160		17.10970			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			16.99760		17.13570			0.0000	7,444,948.80	438	69,688
€ / R	On	13/06/2016	Foreign Exchange Future			17.34160		17.48200			0.0000	0.00	0	5,522
€ / R	On	19/09/2016	Foreign Exchange Future			17.73370		17.88250			0.0000	0.00	0	6,030
€ / R	On	19/12/2016	Foreign Exchange Future			18.13360		18.28820			0.0000	0.00	0	4,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total € / R Future</b>												<b>7,444,948.80</b>	<b>438</b>	<b>85,779</b>
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			2,348.05110	2,212.722	24.45	0.9936	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			1.35110	2.022	24.45	0.0064	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			2,338.08830	2,202.777	24.42	0.9935	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			1.38830	2.077	24.42	0.0065	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			2,328.12660	2,192.834	24.39	0.9933	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			1.42660	2.133	24.39	0.0067	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			2,109.27420	1,974.527	23.76	0.9883	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			2.57420	3.827	23.76	0.0117	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			2,039.79680	1,905.293	23.56	0.9862	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			3.09680	4.593	23.56	0.0138	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			1,464.93980	1,334.115	19.95	0.9468	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			14.43980	19.715	19.95	0.0532	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			1,826.90640	1,693.239	21.27	0.9750	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			6.40640	8.839	21.27	0.0250	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			1,664.98460	1,537.542	17.36	0.9414	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			16.98460	26.542	17.36	0.0586	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			1,076.47760	967.968	17.73	0.8053	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			88.47760	116.968	17.73	0.1947	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			1,563.04470	1,437.009	16.76	0.9179	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			29.64470	41.109	16.76	0.0821	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			1,586.89630	1,462.798	17.09	0.8959	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			47.19630	61.198	17.09	0.1041	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			2.68360	3.011	24.19	0.0052	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,939.02670	3,801.416	23.89	0.9935	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			3.32670	3.816	23.89	0.0065	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,293.54790	3,156.668	22.22	0.9849	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			7.84790	9.068	22.22	0.0151	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			427.41520	495.409	18.47	0.4555	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			15.07230	15.209	27.80	0.0209	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			4,779.37230	4,917.609	27.80	0.9791	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,141.73940	1,038.342	17.59	0.7602	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			156.03940	190.742	17.59	0.2398	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			4,088.38360	3,950.611	24.19	0.9948	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			194.78760	237.776	17.77	0.2806	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			738.83350	662.934	18.31	0.5858	0.00	0	1,275
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			363.13350	425.334	18.31	0.4142	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,299.13500	1,188.081	17.46	0.8094	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			113.43500	140.481	17.46	0.1906	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			663.11520	593.009	18.47	0.5445	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			121.17360	149.673	17.49	0.2000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,258.86810	1,149.639	17.50	0.7976	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			123.16810	152.039	17.50	0.2024	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			2,201.55960	2,066.458	18.26	0.9503	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			25.85960	28.858	18.26	0.0497	0.00	0	15,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			1,030.48760	935.376	17.77	0.7194	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			28.57670	31.835	17.94	0.0549	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,806.66480	1,676.274	17.10	0.9179	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			40.96480	48.674	17.10	0.0821	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			3,115.18390	2,978.481	21.58	0.9818	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			9.48390	10.881	21.58	0.0182	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,266.87360	1,157.273	17.49	0.8000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			17.43700	19.628	19.55	0.0335	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			2,259.90170	2,124.640	18.48	0.9535	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			24.20170	27.040	18.48	0.0465	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			3,154.79230	3,018.047	21.72	0.9825	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			9.09230	10.447	21.72	0.0175	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			2,114.27670	1,979.435	17.94	0.9451	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			3,144.88880	3,008.154	21.68	0.9824	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			9.18880	10.554	21.68	0.0176	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			3,134.98600	2,998.262	21.65	0.9822	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			9.28600	10.662	21.65	0.0178	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			2,553.13700	2,417.228	19.55	0.9665	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,338.74140	2,216.479	17.42	0.8794	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			106.74140	124.879	17.42	0.1206	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,329.91130	2,207.829	17.41	0.8784	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,347.58190	2,225.142	17.42	0.8805	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			105.58190	123.542	17.42	0.1195	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			107.91130	126.229	17.41	0.1216	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,311.88110	3,176.858	17.92	0.9594	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			29.88110	35.258	17.92	0.0406	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,748.76920	1,647.184	17.44	0.7813	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			226.76920	265.584	17.44	0.2187	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			109.49570	135.116	17.13	0.1042	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,033.23330	2,910.228	17.13	0.8949	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			110.73330	136.528	17.13	0.1051	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,050.76610	2,927.414	17.12	0.8967	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			108.26610	133.714	17.12	0.1033	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,041.99570	2,918.816	17.13	0.8958	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			452.03770	508.682	17.53	0.2508	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,017.49750	1,931.153	17.83	0.6884	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			629.29750	697.553	17.83	0.3116	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,963.71350	1,878.916	17.88	0.6772	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			665.51350	735.316	17.88	0.3228	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			669.60850	739.583	17.89	0.3240	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,951.91800	1,867.463	17.89	0.6748	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			673.71800	743.863	17.89	0.3252	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			691.63210	666.048	22.09	0.2991	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,203.43210	3,332.448	22.09	0.7009	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,340.23770	2,242.282	17.53	0.7492	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			537.08760	529.955	23.53	0.2404	0.00	0	2,961

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	21.90	Put			4,148.88760	4,296.355	23.53	0.7596	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,957.80850	1,873.183	17.89	0.6760	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>336,945</b>
<b>Total € / R</b>												<b>7,444,948.80</b>	<b>438</b>	<b>422,724</b>
AU\$ / R	On	15/01/2016	Foreign Exchange Future			11.17330		11.21110			0.0000	0.00	0	3
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.26390		11.30190			0.0000	484,347.70	43	13,801
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.41320		11.45170			0.0000	0.00	0	2,608
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.58540		11.62750			0.0000	0.00	0	500
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.76370		11.80850			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>484,347.70</b>	<b>43</b>	<b>16,912</b>
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			1,263.22990	1,225.254	30.47	0.9899	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			2.12990	1.953	30.47	0.0101	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			1,253.31890	1,215.336	30.41	0.9895	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			2.21890	2.036	30.41	0.0105	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			1,243.41150	1,205.423	30.34	0.9891	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			2.31150	2.123	30.34	0.0109	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,518.24990	1,482.465	19.47	0.9542	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			16.34990	18.565	19.47	0.0458	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			961.61560	928.082	17.66	0.8594	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			59.71560	64.182	17.66	0.1406	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			310.67190	293.246	18.18	0.4552	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			408.77190	429.346	18.18	0.5448	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,821.10930	1,785.022	21.02	0.9726	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			9.20930	11.122	21.02	0.0274	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,811.28160	1,775.206	20.97	0.9722	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			9.38160	11.306	20.97	0.0278	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,801.45690	1,765.393	20.92	0.9717	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			9.55690	11.493	20.92	0.0283	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,429.26980	1,394.006	16.72	0.8769	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			77.56980	80.806	16.72	0.1231	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,446.79840	1,411.563	16.75	0.8801	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			75.09840	78.363	16.75	0.1199	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,438.02510	1,402.776	16.74	0.8785	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			76.32510	79.576	16.74	0.1215	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			142.06100	146.656	16.43	0.1626	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,576.04840	1,538.466	16.45	0.8407	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			138.54840	143.066	16.45	0.1593	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,567.79620	1,530.251	16.44	0.8390	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			140.29620	144.851	16.44	0.1610	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,559.56100	1,522.056	16.43	0.8374	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,422.10110	1,385.539	16.22	0.7563	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			283.60110	291.839	16.22	0.2437	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,414.98870	1,378.480	16.22	0.7545	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			286.48870	294.780	16.22	0.2455	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,429.23360	1,392.618	16.22	0.7582	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			280.73360	288.918	16.22	0.2418	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>600</b>
<b>Total AU\$ / R</b>												<b>484,347.70</b>	<b>43</b>	<b>17,512</b>
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.30870		11.36750			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.50860		11.56900			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>2</b>
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			98.45470	110.725	15.41	0.2399	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			671.01000	623.959	15.39	0.7689	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			93.51000	105.259	15.39	0.2311	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			663.43590	616.667	15.40	0.7645	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			95.93590	107.967	15.40	0.2355	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			655.95470	609.425	15.41	0.7601	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			895.39590	845.483	15.47	0.7286	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			196.39590	206.883	15.47	0.2714	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			888.30490	838.553	15.47	0.7256	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			199.30490	209.953	15.47	0.2744	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			881.24410	831.654	15.47	0.7226	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			202.24410	213.054	15.47	0.2774	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>2</b>
CHF / R	On	14/03/2016	Foreign Exchange Future			15.69010		15.77430			0.0000	15,690.10	1	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			16.03310		16.11990			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>15,690.10</b>	<b>1</b>	<b>6,452</b>
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			988.71000	932.903	19.10	0.7228	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			204.41000	232.803	19.10	0.2772	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			981.78430	926.247	19.11	0.7200	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			207.48430	236.147	19.11	0.2800	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			974.88900	919.620	19.12	0.7172	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			210.58900	239.520	19.12	0.2828	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,914.03070	1,846.623	18.90	0.8230	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			184.13070	203.523	18.90	0.1770	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,905.73380	1,838.488	18.89	0.8216	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			185.83380	205.388	18.89	0.1784	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,897.44700	1,830.733	18.89	0.8201	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			187.54700	207.633	18.89	0.1799	0.00	0	0
<b>Total CHF / 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 CHF / R</b>												<b>15,690.10</b>	<b>1</b>	<b>6,452</b>
CNH / R	On	14/03/2016	Foreign Exchange Future			2.35610		2.35670			0.0000	0.00	0	158
CNH / R	On	13/06/2016	Foreign Exchange Future			2.37520		2.37670			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>158</b>
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,794.43560	1,779.934	19.16	0.8063	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			227.43560	218.934	19.16	0.1937	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,716.42500	1,701.876	19.14	0.7912	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			249.42500	240.876	19.14	0.2088	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,873.95790	1,859.542	19.18	0.8207	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			206.95790	198.542	19.18	0.1793	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,176.62650	2,150.618	18.83	0.7391	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			509.62650	498.618	18.83	0.2609	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,107.16920	2,080.200	18.81	0.7274	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			540.16920	528.200	18.81	0.2726	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,038.96170	2,011.008	18.78	0.7155	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			571.96170	559.008	18.78	0.2845	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>158</b>
DKK / R	On	14/03/2016	Foreign Exchange Future			2.28490		2.30340			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.33340		2.35200			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			1,792.14750	1,642.502	20.60	0.7655	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			258.14750	293.502	20.60	0.2345	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,717.18250	1,570.719	20.63	0.7490	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			283.18250	321.718	20.63	0.2510	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,868.74490	1,716.057	20.57	0.7815	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			234.74490	267.057	20.57	0.2185	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,885.94990	2,726.193	20.88	0.7972	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			365.94990	392.193	20.88	0.2028	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,039.67600	2,873.789	20.74	0.8175	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			319.67600	339.789	20.74	0.1825	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,962.27120	2,799.373	20.81	0.8075	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			342.27120	365.373	20.81	0.1925	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>
KES / R	On	14/03/2016	Foreign Exchange Future			0.15230		0.15220			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.14930		0.15200			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15190		0.15250			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 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			0.06970		0.07040			0.0000	0.00	0	0
NGN / R On 13/06/2016 Foreign Exchange Future			0.06580		0.06640			0.0000	0.00	0	0
NGN / R On 19/09/2016 Foreign Exchange Future			0.06340		0.06410			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			10.51770		10.62410			0.0000	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Future			10.64440		10.75150			0.0000	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Future			10.78910		10.90160			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			1,487.90430	1,383.211	16.00	0.9800	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.14	Put			3.80430	5.511	16.00	0.0200	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.15	Call			1,477.97790	1,373.320	15.94	0.9795	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.15	Put			3.87790	5.620	15.94	0.0205	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.16	Call			1,468.05300	1,363.432	15.88	0.9791	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.16	Put			3.95300	5.732	15.88	0.0209	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.01	Call			1,766.45540	1,662.880	16.37	0.9443	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.01	Put			24.95540	28.480	16.37	0.0557	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	8.99	Call			1,785.65260	1,682.005	16.43	0.9460	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	8.99	Put			24.15260	27.605	16.43	0.0540	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.00	Call			1,776.05130	1,672.439	16.40	0.9452	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.00	Put			24.55130	28.039	16.40	0.0548	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.46	Call			1,529.88980	1,429.449	15.13	0.8637	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.46	Put			88.28980	100.349	15.13	0.1363	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.47	Call			1,521.36330	1,421.103	15.13	0.8618	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.47	Put			89.76330	102.003	15.13	0.1382	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.48	Call			1,512.85570	1,412.777	15.13	0.8600	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.48	Put			91.25570	103.677	15.13	0.1400	0.00	0	0
<b>Total NZ\$ / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO € On 14/03/2016 Foreign Exchange Future			1.07640		1.08600			0.0000	0.00	0	6,335
QUANTO € On 13/06/2016 Foreign Exchange Future			1.07950		1.08900			0.0000	0.00	0	0
QUANTO € On 19/09/2016 Foreign Exchange Future			1.08350		1.09300			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>6,335</b>
<b>Total QUANTO € / \$</b>									<b>0.00</b>	<b>0</b>	<b>6,335</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	13/06/2016	Foreign Exchange Future			27,416.52000		27,505.46000			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			11.05490		11.04330			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.21980		11.20660			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			1,088.10570	1,094.199	15.39	0.9408	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			24.80570	19.300	15.39	0.0592	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,078.95490	1,084.979	15.41	0.9389	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			25.65490	20.079	15.41	0.0611	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,069.82800	1,075.782	15.43	0.9368	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			26.52800	20.882	15.43	0.0632	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,120.50790	1,126.794	16.06	0.8264	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			123.90790	116.994	16.06	0.1736	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,136.40350	1,142.827	16.06	0.8311	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			119.80350	113.027	16.06	0.1689	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,128.44190	1,134.798	16.06	0.8287	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			121.84190	114.998	16.06	0.1713	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			5.20430		5.22540			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.16060		5.18100			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			743.41070	723.135	20.54	0.9552	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			8.01070	8.835	20.54	0.0448	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			733.72230	713.438	20.43	0.9537	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			8.32230	9.138	20.43	0.0463	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			724.04590	703.752	20.31	0.9521	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			8.64590	9.452	20.31	0.0479	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			499.05630	482.704	17.48	0.7752	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			78.05630	82.105	17.48	0.2248	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			491.25170	474.986	17.44	0.7701	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			80.25170	84.386	17.44	0.2299	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			483.49630	467.317	17.41	0.7649	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			82.49630	86.717	17.41	0.2351	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>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 14/03/2016 Foreign Exchange Future			1.36600		1.36510			0.0000	0.00	0	1
ZMW / R On 13/06/2016 Foreign Exchange Future			1.30930		1.30920			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>627,800,206.88</b>	<b>39,940</b>	<b>1,257,183</b>
<b>Total Options</b>									<b>12,375,232.50</b>	<b>40,000</b>	<b>1,932,456</b>
<b>Grand Total:</b>									<b>640,175,439.38</b>	<b>79,940</b>	<b>3,189,639</b>