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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/02/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/02/2016 Foreign Exchange Future			15.82130		16.04680			0.0000	136,063,180.00	8,600	0
\$ / R On 12/02/2016 Foreign Exchange Future			15.82420		16.04680			0.0000	0.00	0	369
\$ / R On 15/02/2016 Foreign Exchange Future			15.83080		16.05450			0.0000	0.00	0	4,330
\$ / R On 16/02/2016 Foreign Exchange Future			15.83300		16.05700			0.0000	0.00	0	924
\$ / R On 17/02/2016 Foreign Exchange Future			15.83450		16.05960			0.0000	0.00	0	0
\$ / R On 19/02/2016 Foreign Exchange Future			15.83750		16.06470			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			15.85210		16.08350			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			15.85550		16.08660			0.0000	1,268,440.00	80	392
\$ / R On 29/02/2016 Foreign Exchange Future			15.86550		16.09600			0.0000	0.00	0	306
\$ / R On 01/03/2016 Foreign Exchange Future			15.86890		16.09910			0.0000	0.00	0	0
\$ / R On 02/03/2016 Foreign Exchange Future			15.87230		16.10220			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			15.88900		16.11790			0.0000	0.00	0	301
\$ / R On 11/03/2016 Foreign Exchange Future			15.90250		16.13040			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.91260		16.13960			0.0000	1,046,221,624.80	65,748	928,641
\$ / R On 15/03/2016 Foreign Exchange Future			15.91560		16.14260			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			15.91860		16.14570			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.93970		16.16710			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.95780		16.18540			0.0000	0.00	0	140
\$ / R On 31/03/2016 Foreign Exchange Future			15.96380		16.19150			0.0000	0.00	0	35
\$ / R On 04/04/2016 Foreign Exchange Future			15.97590		16.20370			0.0000	0.00	0	140
\$ / R On 05/04/2016 Foreign Exchange Future			15.97890		16.20680			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	06/04/2016	Foreign Exchange Future			15.98190		16.20990			0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future			15.98490		16.21290			0.0000	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Future			15.99700		16.22510			0.0000	0.00	0	100
\$ / R	On	15/04/2016	Foreign Exchange Future			16.00910		16.23740			0.0000	128,072.80	8	1,991
\$ / R	On	18/04/2016	Foreign Exchange Future			16.01810		16.24660			0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Future			16.02410		16.25280			0.0000	0.00	0	700
\$ / R	On	25/04/2016	Foreign Exchange Future			16.03920		16.26810			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			16.04220		16.27120			0.0000	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Future			16.05120		16.28040			0.0000	8,025,600.00	500	500
\$ / R	On	04/05/2016	Foreign Exchange Future			16.70340		16.70340			0.0000	0.00	0	370
\$ / R	On	10/05/2016	Foreign Exchange Future			16.08440		16.31420			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			16.09350		16.32360			0.0000	0.00	0	50
\$ / R	On	17/05/2016	Foreign Exchange Future			16.10590		16.33620			0.0000	0.00	0	100
\$ / R	On	27/05/2016	Foreign Exchange Future			16.13690		16.36770			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.14940		16.38030			0.0000	1,744,135.20	108	338
\$ / R	On	06/06/2016	Foreign Exchange Future			16.16800		16.39920			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.17420		16.40550			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.17730		16.40870			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.18970		16.42130			0.0000	269,202,331.60	16,628	120,156
\$ / R	On	24/06/2016	Foreign Exchange Future			16.22380		16.45600			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.23620		16.46860			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			16.32310		16.55680			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.32620		16.56000			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.37280		16.60730			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			16.38580		16.62070			0.0000	0.00	0	105
\$ / R	On	26/08/2016	Foreign Exchange Future			16.42210		16.65760			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.45840		16.69460			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.46500		16.70130			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.46830		16.70460			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.48150		16.71810			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.48810		16.72480			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.50130		16.73820			0.0000	5,775,455.00	350	123,197
\$ / R	On	28/09/2016	Foreign Exchange Future			16.53100		16.76840			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.62350		16.86240			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.73350		16.97560			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.78750		17.03200			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.80440		17.04960			0.0000	33,608,800.00	2,000	14,903
\$ / R	On	13/03/2017	Foreign Exchange Future			17.05690		17.30800			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.27870		17.52150			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,502,037,639.40</b>	<b>94,022</b>	<b>1,199,484</b>
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Call			101.04260	0.000	23.25	0.0000	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Put			64.24260	188.700	23.25	1.0000	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.45	Call			10.50650	0.000	23.25	0.0000	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.45	Put			413.70650	628.700	23.25	1.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Call			20.39980	4.963	36.72	0.0301	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	12/02/2016	Foreign Exchange Option	16.66	Put			633.59980	840.763	36.72	0.9699	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Call			18.78800	4.384	37.01	0.0268	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Put			661.98800	870.184	37.01	0.9732	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			4,446.80000	4,224.200	51.38	1.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.00000	0.000	51.38	0.0000	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			661.27310	443.504	30.35	0.8889	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			14.47310	19.304	30.35	0.1111	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Call			18.50900	8.814	28.46	0.0417	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Put			744.00900	958.014	28.46	0.9583	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Call			31.45490	13.603	24.31	0.0641	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Put			584.45490	790.603	24.31	0.9359	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Call			34.06890	10.182	21.76	0.0514	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Put			614.46890	815.682	21.76	0.9486	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			1,160.40730	936.337	22.09	0.9606	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			5.70730	8.837	22.09	0.0394	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			2,135.23050	1,908.447	31.02	0.9961	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			0.53050	0.947	31.02	0.0039	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			1,766.33790	1,540.169	28.60	0.9892	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			1.63790	2.669	28.60	0.0108	0.00	0	100
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			2,583.81380	2,352.685	28.06	0.9978	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			0.31380	0.585	28.06	0.0022	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			1,255.90950	1,027.156	20.44	0.9466	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			12.40950	15.055	20.44	0.0534	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			541.23040	368.491	19.49	0.6408	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			97.73040	156.391	19.49	0.3592	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			4,283.51540	4,052.118	38.33	0.9999	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.01540	0.018	38.33	0.0001	0.00	0	250
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			1,445.22960	1,217.657	21.94	0.9594	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			8.62960	12.157	21.94	0.0406	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			1,503.86290	1,279.179	21.45	0.9575	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			7.86290	13.678	21.45	0.0425	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	16.16	Call			268.60280	171.313	20.28	0.3540	0.00	0	5,000
\$ / R	On	29/02/2016	Foreign Exchange Option	16.16	Put			332.60280	465.813	20.28	0.6460	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			2,177.41210	1,948.316	24.63	0.9908	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			1.41210	2.816	24.63	0.0092	0.00	0	100
\$ / R	On	01/03/2016	Foreign Exchange Option	16.26	Call			239.09050	152.294	20.62	0.3155	0.00	0	2,500
\$ / R	On	01/03/2016	Foreign Exchange Option	16.26	Put			399.99050	543.394	20.62	0.6845	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			1,490.87000	1,268.398	20.88	0.9521	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			8.67000	16.098	20.88	0.0479	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Call			690.82840	512.284	19.24	0.7045	2,561,422.50	5,000	30,000
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Put			88.62840	139.985	19.24	0.2955	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			1,510.39370	1,287.710	20.98	0.9541	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			8.19370	15.410	20.98	0.0459	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			1,500.62860	1,278.050	20.93	0.9531	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			8.42860	15.750	20.93	0.0469	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			1,477.55470	1,258.618	19.36	0.9448	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			9.65470	19.618	19.36	0.0552	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			3,600.61870	3,372.829	27.10	0.9991	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.21870	0.329	27.10	0.0009	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			255.40110	179.656	20.98	0.2936	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			615.80110	767.056	20.98	0.7064	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			240.70090	168.498	21.11	0.2786	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			651.10090	805.898	21.11	0.7214	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			189.42080	130.018	21.62	0.2247	0.00	0	35,701
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			799.82080	967.418	21.62	0.7753	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			334.04520	240.417	20.39	0.3701	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			464.44520	597.817	20.39	0.6299	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			308.09260	220.177	20.57	0.3455	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			508.49260	647.577	20.57	0.6545	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			270.91840	191.506	20.86	0.3091	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			581.31840	728.906	20.86	0.6909	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			401.53990	293.092	19.98	0.4305	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			371.93990	490.492	19.98	0.5695	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			382.96810	279.044	20.09	0.4149	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			393.36810	516.444	20.09	0.5851	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			361.88420	262.323	20.21	0.3958	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			422.28420	549.723	20.21	0.6042	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			510.08000	377.284	19.44	0.5171	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			270.48000	364.684	19.44	0.4829	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			461.26740	338.981	19.68	0.4791	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			311.66740	416.381	19.68	0.5209	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			456.05770	334.934	19.70	0.4749	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			316.45770	422.334	19.70	0.5251	0.00	0	502
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			599.16030	453.128	19.28	0.5817	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			209.56030	290.528	19.28	0.4183	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			586.72690	442.445	19.30	0.5730	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			217.12690	299.845	19.30	0.4270	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			538.70080	401.473	19.39	0.5385	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			249.10080	338.873	19.39	0.4615	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			704.70470	544.951	19.11	0.6500	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			155.10470	222.351	19.11	0.3500	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			697.79670	538.882	19.12	0.6458	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			158.19670	226.282	19.12	0.3542	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Call			630.98940	480.606	19.23	0.6032	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Put			191.38940	268.006	19.23	0.3968	0.00	0	31,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			732.74310	569.668	19.06	0.6667	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			143.14310	207.068	19.06	0.3333	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			725.67280	563.423	19.07	0.6625	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			146.07280	210.823	19.07	0.3375	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			718.64290	557.222	19.08	0.6584	1,393,055.00	2,500	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			149.04290	214.622	19.08	0.3416	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call			805.62670	634.497	18.95	0.7075	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	15.45	Put			116.02670	171.897	18.95	0.2925	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Call			798.16350	627.821	18.96	0.7035	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Put			118.56350	175.221	18.96	0.2965	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			747.00550	582.288	19.04	0.6750	1,455,719.25	2,500	17,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			137.40550	199.688	19.04	0.3250	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			1,005.74000	814.731	18.68	0.8006	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			66.14000	102.131	18.68	0.1994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			963.85010	776.705	18.74	0.7832	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			74.25010	114.105	18.74	0.2168	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			947.29890	761.761	18.76	0.7761	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			77.69890	119.161	18.76	0.2239	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			1,153.19480	951.096	18.53	0.8536	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			43.59480	68.496	18.53	0.1464	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			1,144.32370	942.779	18.53	0.8508	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			44.72370	70.179	18.53	0.1492	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			1,039.76140	845.825	18.64	0.8140	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			60.16140	93.225	18.64	0.1860	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,188.90490	984.671	18.50	0.8647	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			39.30490	62.071	18.50	0.1353	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,179.94450	976.232	18.51	0.8620	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			40.34450	63.632	18.51	0.1380	0.00	0	41,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,171.00590	967.824	18.51	0.8592	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			41.40590	65.224	18.51	0.1408	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			1,409.74820	1,195.281	18.34	0.9197	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			20.14820	32.681	18.34	0.0803	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			1,362.91610	1,150.231	18.38	0.9098	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			23.31610	37.631	18.38	0.0902	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,270.48700	1,061.907	18.44	0.8875	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			30.88700	49.307	18.44	0.1125	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			1,649.49580	1,427.752	18.18	0.9580	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			9.89580	15.152	18.18	0.0420	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,561.90970	1,342.835	18.24	0.9463	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			12.30970	20.235	18.24	0.0537	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			1,456.94550	1,240.865	18.31	0.9288	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			17.34550	28.265	18.31	0.0712	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			1,886.12640	1,659.661	18.25	0.9786	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			6.52640	7.061	18.25	0.0214	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			1,836.71100	1,610.427	18.05	0.9763	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			7.11100	7.827	18.05	0.0237	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,678.98800	1,456.314	18.16	0.9615	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			9.38800	13.714	18.16	0.0385	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			2,044.57530	1,818.025	19.07	0.9837	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			4.97530	5.425	19.07	0.0163	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			1,945.49170	1,718.990	18.56	0.9807	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			5.89170	6.390	18.56	0.0193	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			1,935.59260	1,709.097	18.51	0.9803	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			5.99260	6.497	18.51	0.0197	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			2,203.41020	1,976.800	19.89	0.9875	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			3.81020	4.200	19.89	0.0125	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			2,193.47380	1,966.867	19.84	0.9873	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			3.87380	4.267	19.84	0.0127	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,143.80890	1,917.219	19.59	0.9862	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			4.20890	4.619	19.59	0.0138	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			2,511.89900	2,285.210	21.48	0.9924	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			2.29900	2.610	21.48	0.0076	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			2,392.39070	2,165.729	20.87	0.9908	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			2.79070	3.129	20.87	0.0092	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			2,382.43640	2,155.777	20.82	0.9907	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			2.83640	3.177	20.82	0.0093	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			2,880.87990	2,654.122	23.38	0.9957	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			1.27990	1.522	23.38	0.0043	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			2,641.46780	2,414.753	22.15	0.9938	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			1.86780	2.153	22.15	0.0062	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			2,591.62260	2,364.917	21.89	0.9933	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			2.02260	2.317	21.89	0.0067	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			3,190.39260	2,963.587	24.97	0.9973	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			0.79260	0.987	24.97	0.0027	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			3,040.59840	2,813.815	24.20	0.9966	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			0.99840	1.215	24.20	0.0034	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,940.76570	2,713.998	23.69	0.9961	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			1.16570	1.398	23.69	0.0039	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			3,589.91610	3,363.093	26.65	0.9987	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			0.31610	0.493	26.65	0.0013	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			3,400.10130	3,173.342	26.04	0.9980	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			0.50130	0.742	26.04	0.0020	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			3,340.17870	3,113.405	25.74	0.9978	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			0.57870	0.805	25.74	0.0022	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			4,079.69220	3,852.748	27.94	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.09220	0.148	27.94	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			4,029.70490	3,802.768	27.81	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.10490	0.168	27.81	0.0005	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,879.75360	3,652.844	27.41	0.9993	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			0.15360	0.244	27.41	0.0007	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			4,139.67900	3,912.727	28.10	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.07900	0.127	28.10	0.0004	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			4,099.68760	3,872.741	28.00	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.08760	0.141	28.00	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			4,089.68990	3,862.745	27.97	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.08990	0.144	27.97	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			4,309.65060	4,082.683	28.55	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.05060	0.083	28.55	0.0002	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			4,229.66250	4,002.701	28.34	0.9997	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	11.91	Put			0.06250	0.101	28.34	0.0003	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			4,189.66940	3,962.712	28.23	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.06940	0.112	28.23	0.0003	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			4,589.62390	4,362.640	29.29	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.02390	0.040	29.29	0.0001	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			4,539.62740	4,312.645	29.16	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.02740	0.045	29.16	0.0001	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			4,339.64680	4,112.677	28.63	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.04680	0.077	28.63	0.0002	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			5,089.60390	4,862.609	30.35	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.00390	0.009	30.35	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.02320	0.018	31.70	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			7,010.42320	7,237.418	31.70	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	31.70	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			133,860.40000	134,087.400	31.70	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			28.35280	15.805	24.54	0.0349	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			2,128.75280	2,343.205	24.54	0.9651	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			2.51720	2.014	30.11	0.0046	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			4,092.91720	4,319.414	30.11	0.9954	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			0.18970	0.142	31.70	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			5,910.58970	6,137.542	31.70	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			111.64560	73.556	22.66	0.1377	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			1,152.04560	1,340.956	22.66	0.8623	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			83.73350	54.199	23.22	0.1050	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			1,354.13350	1,551.599	23.22	0.8950	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call			62.04350	38.513	23.66	0.0776	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put			1,572.44350	1,775.913	23.66	0.9224	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			167.84800	113.960	21.86	0.2010	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			878.24800	1,051.360	21.86	0.7990	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			157.97010	106.668	21.98	0.1900	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			918.37010	1,094.068	21.98	0.8100	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call			139.71560	93.426	22.22	0.1696	0.00	0	31,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put			1,000.11560	1,180.826	22.22	0.8304	0.00	0	201
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			582.65030	440.133	19.38	0.5650	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			230.05030	314.533	19.38	0.4350	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,807.55080	2,580.851	23.06	0.9940	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			1.85080	2.251	23.06	0.0060	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,532.27360	1,315.333	18.43	0.9342	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			16.57360	26.733	18.43	0.0658	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,501.87850	2,275.948	21.22	0.9850	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			4.77850	6.248	21.22	0.0150	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,252.14140	1,050.881	18.54	0.8484	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			55.04140	81.181	18.54	0.1516	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			577.96700	447.861	19.45	0.5133	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			352.56700	450.061	19.45	0.4867	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			4,385.54330	4,158.043	26.04	0.9994	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 Option	11.80	Put			0.14330	0.243	26.04	0.0006	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,690.16870	2,464.163	21.42	0.9858	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			4.76870	6.363	21.42	0.0142	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			1,047.21860	864.360	18.55	0.7605	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			111.81860	156.560	18.55	0.2395	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			292.53310	218.020	21.25	0.2888	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			831.03310	984.219	21.25	0.7112	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	26.26	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			99,986.30000	100,214.100	26.26	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			671.37250	533.646	19.36	0.5512	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			334.57250	424.746	19.36	0.4488	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			302.82430	228.726	21.30	0.2886	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			886.02430	1,039.826	21.30	0.7114	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			588.31530	463.024	19.65	0.4965	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			418.41530	521.124	19.65	0.5035	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			506.10740	396.752	20.09	0.4396	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			523.20740	641.852	20.09	0.5604	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			646.90030	515.803	19.46	0.5212	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			401.80030	498.803	19.46	0.4788	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			720.07630	582.450	19.40	0.5526	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			372.67630	463.350	19.40	0.4474	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			2,297.44860	2,074.163	19.28	0.9540	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			20.84860	26.063	19.28	0.0460	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			1,026.29050	858.990	18.65	0.6960	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			199.69050	260.890	18.65	0.3040	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			291.92020	224.455	21.70	0.2595	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,135.32020	1,296.355	21.70	0.7405	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			403.22570	316.502	20.92	0.3403	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			860.42570	1,002.402	20.92	0.6597	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			396.54740	312.717	21.01	0.3281	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			938.44740	1,083.517	21.01	0.6719	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			911.33700	758.308	18.93	0.6264	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			300.13700	376.108	18.93	0.3736	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			584.38760	471.949	19.97	0.4512	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			603.18760	719.749	19.97	0.5488	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			438.44050	348.033	20.78	0.3556	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			857.24050	995.833	20.78	0.6444	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			4,472.38660	4,243.920	25.02	0.9970	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			1.18660	1.720	25.02	0.0030	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,783.33870	2,559.013	20.35	0.9716	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			12.13870	16.813	20.35	0.0284	0.00	0	150
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			626.64320	509.313	19.85	0.4706	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			576.24320	688.113	19.85	0.5294	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			27.47820	42.298	1.27	0.5145	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			24.07820	38.898	1.27	0.4855	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			1,074.61050	912.287	18.56	0.6703	0.00	0	8,403



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put		270.41050	337.887	18.56	0.3297	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call		2,081.06940	1,864.386	18.19	0.9135	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put		46.86940	59.986	18.19	0.0865	0.00	0	8,403
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call		818.87230	681.924	19.32	0.5483	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put		475.27230	568.424	19.32	0.4517	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call		457.94490	370.700	21.05	0.3385	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put		1,071.74490	1,214.800	21.05	0.6615	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call		583.92670	482.220	20.58	0.4005	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		916.22670	1,045.320	20.58	0.5995	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		4,571.15450	4,341.173	23.70	0.9938	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		3.45450	4.273	23.70	0.0062	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		2,886.51590	2,663.510	19.16	0.9618	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		18.81590	26.610	19.16	0.0382	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		815.73840	684.684	19.56	0.5227	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		578.03840	677.784	19.56	0.4773	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call		1,689.41640	1,492.797	17.97	0.8203	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put		129.11640	163.397	17.97	0.1797	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		4,204.59900	3,974.670	21.79	0.9905	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		5.39900	6.670	21.79	0.0095	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		1,247.46640	1,079.060	18.46	0.6868	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		298.26640	361.060	18.46	0.3132	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call		1,054.51240	905.596	18.99	0.6109	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put		429.01240	511.396	18.99	0.3891	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call		1,910.20820	1,703.194	17.84	0.8546	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put		104.70820	128.994	17.84	0.1454	0.00	0	8,219
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		3,134.44300	2,908.715	18.83	0.9696	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		15.74300	21.414	18.83	0.0304	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		3,124.71010	2,899.056	18.82	0.9692	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		16.01010	21.756	18.82	0.0308	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		3,114.98050	2,889.401	18.82	0.9687	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		16.28050	22.101	18.82	0.0313	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call		733.97170	618.696	20.11	0.4588	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put		812.67170	928.996	20.11	0.5412	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		722.27190	608.346	20.16	0.4529	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		830.97190	948.646	20.16	0.5471	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call		714.57250	601.541	20.20	0.4490	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put		843.27250	961.841	20.20	0.5510	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		684.58020	575.075	20.33	0.4336	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		893.28020	1,015.375	20.33	0.5664	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call		677.27850	568.645	20.37	0.4298	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put		905.97850	1,028.945	20.37	0.5702	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		621.61570	519.765	20.65	0.4004	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		1,010.31570	1,140.065	20.65	0.5996	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call		586.05960	488.689	20.84	0.3811	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put		1,084.75960	1,218.989	20.84	0.6189	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		582.93420	485.961	20.85	0.3794	0.00	0	700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,091.63420	1,226.261	20.85	0.6206	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			576.73130	480.550	20.89	0.3760	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,105.43130	1,240.850	20.89	0.6240	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			543.82310	452.138	21.08	0.3577	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,182.52310	1,322.438	21.08	0.6423	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			371.98530	305.337	22.42	0.2560	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,740.68530	1,905.637	22.42	0.7440	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			334.63090	271.777	22.74	0.2316	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			1,913.33090	2,082.077	22.74	0.7684	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			322.93830	261.465	22.84	0.2240	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			1,971.63830	2,141.765	22.84	0.7760	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			306.26790	247.463	22.99	0.2136	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,054.96790	2,227.763	22.99	0.7864	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			244.57940	196.013	23.63	0.1740	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,423.27940	2,606.313	23.63	0.8260	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			4,267.05780	4,036.512	21.53	0.9904	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			5.75780	6.812	21.53	0.0096	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,521.48110	3,291.850	19.02	0.9820	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			10.18110	12.150	19.02	0.0180	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,432.21340	3,203.347	18.86	0.9799	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			10.91340	13.647	18.86	0.0201	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			3,235.32210	3,008.706	18.72	0.9729	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			14.02210	19.006	18.72	0.0271	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			3,147.63590	2,921.661	18.67	0.9692	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			16.33590	21.961	18.67	0.0308	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			3,137.91190	2,912.012	18.66	0.9687	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			16.61190	22.312	18.66	0.0313	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			3,128.19250	2,902.368	18.65	0.9683	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			16.89250	22.668	18.65	0.0317	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,944.35390	2,720.139	18.53	0.9588	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			23.05390	30.439	18.53	0.0412	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,915.48470	2,691.554	18.51	0.9571	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			24.18470	31.854	18.51	0.0429	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			2,240.73260	2,026.662	18.04	0.8973	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			69.43260	86.962	18.04	0.1027	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			2,017.49710	1,808.486	17.87	0.8666	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			96.19710	118.786	17.87	0.1334	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,721.33250	1,526.744	17.98	0.8096	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			150.03250	187.044	17.98	0.1904	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,658.17400	1,466.476	18.04	0.7947	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			166.87400	206.776	18.04	0.2053	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			1,627.07260	1,436.861	18.07	0.7871	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			175.77260	217.161	18.07	0.2129	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,603.96070	1,414.878	18.09	0.7813	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			182.66070	225.178	18.09	0.2187	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			1,011.74420	867.609	19.13	0.5862	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			490.44420	577.909	19.13	0.4138	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			959.63380	820.179	19.29	0.5640	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			538.33380	630.479	19.29	0.4360	0.00	0	25,705
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			934.47130	797.337	19.36	0.5530	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			563.17130	657.637	19.36	0.4470	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			909.89080	775.071	19.44	0.5421	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			588.59080	685.371	19.44	0.4579	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			876.45370	744.834	19.55	0.5270	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			625.15370	725.134	19.55	0.4730	0.00	0	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			848.68040	720.010	19.64	0.5142	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			657.38040	760.310	19.64	0.4858	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,526.79630	1,344.490	18.24	0.7457	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			240.79630	290.690	18.24	0.2543	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			731.34930	619.486	20.35	0.4432	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			915.34930	1,035.686	20.35	0.5568	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			755.51240	641.883	20.28	0.4506	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			906.91240	1,025.684	20.28	0.5494	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			613.01050	515.937	20.98	0.3789	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,184.41050	1,319.737	20.98	0.6211	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,673.95820	4,442.027	21.96	0.9923	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			5.35820	5.827	21.96	0.0077	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,994.36280	2,769.334	18.02	0.9569	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			25.76280	33.134	18.02	0.0431	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			883.51140	763.281	20.16	0.4780	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			926.71140	1,040.181	20.16	0.5220	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			447.17840	375.009	22.73	0.2651	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,080.37840	2,241.909	22.73	0.7349	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			3,089.07010	2,861.537	16.99	0.9561	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			29.07010	35.337	16.99	0.0439	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			703.44650	602.107	21.01	0.3952	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,273.44650	1,405.906	21.01	0.6048	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			612.44210	522.420	21.55	0.3512	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,502.44210	1,646.220	21.55	0.6488	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,767.96310	4,533.504	20.86	0.9910	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			7.96310	7.304	20.86	0.0090	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,495.60470	1,325.558	18.45	0.6825	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			408.30470	472.758	18.45	0.3175	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,922.36310	3,686.431	17.58	0.9823	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			15.06310	13.631	17.58	0.0177	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			962.56820	838.654	20.11	0.4910	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			951.86820	1,062.854	20.11	0.5090	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			659.40700	569.206	21.80	0.3496	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,701.80700	1,847.106	21.80	0.6504	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			605.00720	520.987	22.17	0.3240	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			1,877.40720	2,028.887	22.17	0.6760	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,868.80570	4,631.494	20.17	0.9893	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	26/08/2016	Foreign Exchange Option	11.80	Put			11.20570	9.394	20.17	0.0107	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			3,189.09760	2,961.762	16.40	0.9537	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			31.49760	39.662	16.40	0.0463	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			687.19200	595.623	21.77	0.3546	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,732.59200	1,877.223	21.77	0.6454	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			672.34140	582.396	21.86	0.3479	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,777.74140	1,923.996	21.86	0.6521	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			3,224.43770	2,996.591	15.98	0.9553	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			29.83770	38.191	15.98	0.0447	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			3,038.20400	2,813.750	16.27	0.9396	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			43.60400	55.350	16.27	0.0604	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			817.34950	711.799	21.08	0.4096	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,416.04950	1,546.799	21.08	0.5904	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,972.17260	2,749.336	16.38	0.9321	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			50.87260	64.336	16.38	0.0679	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			683.51660	592.859	21.86	0.3507	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,778.91660	1,924.559	21.86	0.6493	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			3,234.89490	3,007.087	15.96	0.9550	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			30.29490	38.787	15.96	0.0450	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			2,027.67880	1,838.974	17.99	0.7805	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			259.57880	307.474	17.99	0.2195	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			505.99480	433.973	23.08	0.2659	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,497.89480	2,662.473	23.08	0.7341	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,437.03300	3,202.565	15.32	0.9691	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			22.23300	24.465	15.32	0.0309	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,456.88240	3,221.482	15.29	0.9702	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			22.08240	23.382	15.29	0.0298	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,446.95750	3,212.019	15.30	0.9697	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			22.15750	23.919	15.30	0.0303	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			1,213.14110	1,076.216	19.66	0.5528	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			834.94110	934.916	19.66	0.4472	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			743.63720	647.956	21.63	0.3702	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,705.43720	1,846.656	21.63	0.6298	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,450.39280	3,215.753	15.22	0.9692	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			22.19280	24.453	15.22	0.0308	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,390.54220	2,188.855	17.29	0.8476	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			152.34220	187.555	17.29	0.1524	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			395.29480	337.549	24.12	0.2098	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,207.09480	3,386.249	24.12	0.7902	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			1,009.32550	887.694	20.40	0.4778	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,131.12550	1,246.394	20.40	0.5222	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			798.64770	697.039	21.33	0.3936	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,560.44770	1,695.739	21.33	0.6064	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			3,519.93040	3,282.098	15.10	0.9731	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			21.73040	20.798	15.10	0.0269	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			3,470.25950	3,234.662	15.19	0.9704	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			22.05950	23.362	15.19	0.0296	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			3,460.32600	3,225.202	15.21	0.9698	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			22.12600	23.902	15.21	0.0302	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			644.80350	560.708	22.41	0.3207	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,126.40350	2,279.708	22.41	0.6793	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			611.77360	529.746	22.62	0.3056	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,253.37360	2,408.746	22.62	0.6944	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,983.42840	4,743.180	19.68	0.9872	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			15.02840	12.180	19.68	0.0128	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			3,297.31540	3,065.928	15.19	0.9588	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			28.91540	34.928	15.19	0.0412	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			3,387.45140	3,164.463	15.13	0.9551	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			25.05140	40.963	15.13	0.0449	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			626.80280	545.609	22.89	0.2968	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,534.40280	2,692.109	22.89	0.7032	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			611.44270	531.969	22.99	0.2904	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,599.04270	2,758.469	22.99	0.7096	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			5,079.67650	4,837.843	19.30	0.9857	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			17.27650	14.343	19.30	0.0143	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			3,513.15190	3,280.455	15.01	0.9521	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			37.55190	46.955	15.01	0.0479	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			610.22510	535.120	23.48	0.2745	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,034.62510	3,201.620	23.48	0.7255	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			5,192.61050	4,949.273	18.72	0.9850	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			17.01050	15.773	18.72	0.0150	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			4,400.68290	4,154.976	16.56	0.9733	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			28.68290	27.476	16.56	0.0267	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			4,420.41260	4,174.650	16.61	0.9736	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			28.41260	27.150	16.61	0.0264	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			4,410.54790	4,164.812	16.58	0.9734	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			28.54790	27.312	16.58	0.0266	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			3,725.07590	3,484.568	14.06	0.9666	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			25.47590	30.168	14.06	0.0334	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,396.51500	2,204.948	17.93	0.7809	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			326.91500	380.548	17.93	0.2191	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,774.89710	3,531.060	13.94	0.9697	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			25.01080	21.687	13.74	0.0256	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			4,713.71560	4,913.713	26.67	0.7985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			292.77930	242.131	26.95	0.1283	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,253.17930	6,447.731	26.95	0.8717	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			5,269.37430	5,020.335	18.29	0.9851	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			19.77430	15.935	18.29	0.0149	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,854.61080	3,606.087	13.74	0.9744	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,250.96710	4,446.158	25.76	0.7809	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			492.56630	443.581	25.94	0.2154	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,342.96630	4,539.181	25.94	0.7846	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	13.29	Call			3,784.86170	3,540.396	13.91	0.9703	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			25.26170	25.996	13.91	0.0297	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			463.31560	418.113	26.67	0.2015	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			3,598.75970	3,784.945	24.44	0.7498	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			559.37820	501.994	24.58	0.2464	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			3,669.77820	3,857.594	24.58	0.7536	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			77.24660	59.689	26.95	0.0387	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			9,967.64660	10,195.289	26.95	0.9613	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			500.56710	450.558	25.76	0.2191	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,316.18730	3,489.247	23.86	0.7325	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			606.76170	535.896	23.94	0.2639	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,367.16170	3,541.496	23.94	0.7361	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			484.85170	436.858	26.12	0.2117	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,435.25170	4,632.458	26.12	0.7883	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			568.35970	509.345	24.44	0.2502	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			2,817.45020	2,979.618	23.10	0.6928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			698.68490	617.589	23.23	0.3001	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			2,899.08490	3,063.190	23.23	0.6999	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			545.29610	489.655	24.84	0.2399	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			3,795.69610	3,985.255	24.84	0.7601	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			615.78730	543.647	23.86	0.2675	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,608.27760	2,765.182	22.77	0.6734	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			749.76410	663.328	22.89	0.3197	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,680.16410	2,838.928	22.89	0.6803	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			586.40760	521.783	24.20	0.2567	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			3,486.80760	3,667.383	24.20	0.7433	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			717.05020	634.018	23.10	0.3072	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,586.28030	1,711.084	21.00	0.5455	0.00	0	7,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			874.48970	775.696	22.16	0.3662	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,234.88970	2,381.295	22.16	0.6338	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			623.44880	550.468	23.80	0.2705	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,273.84880	3,446.068	23.80	0.7295	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			767.87760	679.582	22.77	0.3266	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			980.56000	1,079.511	19.71	0.4280	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,431.25570	1,289.801	19.94	0.5514	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,071.65570	1,175.401	19.94	0.4486	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			745.81430	659.786	22.91	0.3182	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,696.21430	2,855.385	22.91	0.6818	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			1,125.88030	1,005.484	21.00	0.4545	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			804.72720	893.457	19.23	0.3841	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,558.91250	1,408.687	19.52	0.5891	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			909.31250	1,004.287	19.52	0.4109	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			865.05550	767.042	22.21	0.3627	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,265.45550	2,412.642	22.21	0.6373	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,500.16000	1,353.911	19.71	0.5720	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			502.20030	562.590	18.35	0.2876	0.00	0	69,895

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,867.66790	1,695.068	18.66	0.6711	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			618.06790	690.668	18.66	0.3289	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,402.25740	1,262.859	20.04	0.5426	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,112.65740	1,218.459	20.04	0.4574	0.00	0	15,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,654.32720	1,497.857	19.23	0.6159	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			333.82670	386.757	17.94	0.2216	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,249.99420	2,056.711	18.11	0.7525	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			400.39420	452.311	18.11	0.2475	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,526.96440	1,378.885	19.62	0.5798	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			947.36440	1,044.486	19.62	0.4202	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			2,051.80030	1,866.990	18.35	0.7124	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			32.49570	42.727	14.44	0.0441	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			2,442.97040	2,253.717	17.87	0.7897	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			303.37040	359.317	17.87	0.2103	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,756.05910	1,593.226	18.95	0.6433	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			706.45910	788.826	18.95	0.3567	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,383.42670	2,191.157	17.94	0.7784	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			25.29710	26.660	13.94	0.0303	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,764.93240	3,521.736	13.96	0.9691	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			25.33240	27.336	13.96	0.0309	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			2,116.30290	1,928.637	18.27	0.7259	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			466.70290	524.237	18.27	0.2741	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			3,582.09570	3,347.127	14.44	0.9559	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			629.14930	572.111	25.91	0.2395	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			4,741.14930	4,935.211	25.91	0.7605	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,442.44800	2,264.351	18.36	0.7399	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			494.44800	567.451	18.36	0.2601	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,710.11530	1,564.544	20.03	0.5759	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,152.11530	1,257.644	20.03	0.4241	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,608.78790	1,469.939	20.38	0.5486	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,300.78790	1,413.039	20.38	0.4514	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,454.43260	2,276.189	18.33	0.7424	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			486.43260	559.289	18.33	0.2576	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,448.43150	2,270.489	18.35	0.7411	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			490.43150	563.589	18.35	0.2589	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,641.06630	2,488.498	18.88	0.7261	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			629.56630	719.798	18.88	0.2739	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,635.40870	2,482.926	18.90	0.7250	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			633.90870	724.226	18.90	0.2750	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,629.76660	2,477.374	18.91	0.7240	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			638.26660	728.674	18.91	0.2760	0.00	0	0
<b>Total \$ / R Option</b>												<b>5,410,196.75</b>	<b>10,000</b>	<b>2,159,549</b>
<b>Total \$ / R</b>												<b>1,507,447,836.15</b>	<b>104,022</b>	<b>3,359,033</b>
\$ / R MAXI On	14/03/2016	Foreign Exchange Future		15.91260				16.13960			0.0000	1,193,445.00	75	1,159

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			16.18970		16.42130			0.0000	210,466.10	13	207
\$ / R MAXI On	19/09/2016	Foreign Exchange Future			16.50130		16.73820			0.0000	82,506.50	5	106
\$ / R MAXI On	19/12/2016	Foreign Exchange Future			16.80440		17.04960			0.0000	0.00	0	20
<b>Total \$ / R MAXI Future</b>											<b>1,486,417.60</b>	<b>93</b>	<b>1,492</b>
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			374,981.28740	352,293.493	27.07	0.9991	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			21.28740	33.493	27.07	0.0009	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			373,981.82490	351,294.315	27.04	0.9991	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			21.82490	34.316	27.04	0.0009	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			372,982.37420	350,295.159	27.02	0.9990	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			22.37420	35.159	27.02	0.0010	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			300,222.77690	277,746.968	18.57	0.9620	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			2,092.77690	2,776.968	18.57	0.0380	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			299,257.01670	276,790.048	18.56	0.9615	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			2,127.01670	2,820.048	18.56	0.0385	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			298,291.73670	275,833.619	18.55	0.9609	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			2,161.73670	2,863.620	18.55	0.0391	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			200,815.61670	182,160.290	18.04	0.7715	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			27,995.61670	33,030.290	18.04	0.2285	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			202,220.23050	183,550.126	18.02	0.7745	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			27,400.23050	32,420.126	18.02	0.2255	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			201,517.11740	182,854.105	18.03	0.7730	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			27,697.11740	32,724.105	18.03	0.2270	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			237,705.39910	219,236.724	17.81	0.7809	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			31,745.39910	37,796.724	17.81	0.2191	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			237,033.44880	218,600.046	17.83	0.7795	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			32,073.44880	38,160.046	17.83	0.2205	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			236,363.89630	217,965.327	17.85	0.7781	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			32,403.89630	38,525.327	17.85	0.2219	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>1,486,417.60</b>	<b>93</b>	<b>1,492</b>
£ / R	On 26/02/2016	Foreign Exchange Future			22.95420		23.19230			0.0000	0.00	0	163
£ / R	On 29/02/2016	Foreign Exchange Future			22.96870		23.20590			0.0000	0.00	0	56
£ / R	On 07/03/2016	Foreign Exchange Future			23.00290		23.23770			0.0000	0.00	0	115
£ / R	On 14/03/2016	Foreign Exchange Future			23.03740		23.26960			0.0000	35,477,596.00	1,540	38,879
£ / R	On 15/04/2016	Foreign Exchange Future			23.18020		23.41370			0.0000	0.00	0	118
£ / R	On 13/06/2016	Foreign Exchange Future			23.44730		23.68430			0.0000	4,689,460.00	200	3,516
£ / R	On 08/09/2016	Foreign Exchange Future			23.85900		24.10210			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			23.91330		24.15710			0.0000	239,133.00	10	900
£ / R	On 19/12/2016	Foreign Exchange Future			24.37080		24.62360			0.0000	0.00	0	0
<b>Total £ / R Future</b>											<b>40,406,189.00</b>	<b>1,750</b>	<b>43,747</b>
£ / R	On 26/02/2016	Foreign Exchange Option	22.09	Call			1,162.59650	953.370	19.78	0.8283	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	26/02/2016	Foreign Exchange Option	22.09	Put			60.29650	89.170	19.78	0.1717	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			63.40890	92.310	19.39	0.1672	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			1,239.30890	1,031.011	19.39	0.8328	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			1,229.24250	1,038.535	19.62	0.7804	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			111.54250	155.635	19.62	0.2196	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			4,083.68810	3,852.042	25.52	0.9922	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			4.08810	4.641	25.52	0.0078	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			4,073.72410	3,842.086	25.49	0.9922	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			4.12410	4.686	25.49	0.0078	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			4,063.76040	3,832.130	25.45	0.9921	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			4.16040	4.730	25.45	0.0079	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			1,352.26430	1,164.359	19.64	0.7798	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			132.66430	176.959	19.64	0.2202	0.00	0	6,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			639.41050	520.978	20.78	0.4813	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			519.81050	633.578	20.78	0.5187	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			339.55210	268.091	22.03	0.2900	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			1,019.95210	1,180.691	22.03	0.7100	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call			103.23590	76.931	23.79	0.1013	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			2,133.63590	2,339.531	23.79	0.8987	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			2,537.10680	2,309.639	20.07	0.9611	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			17.50680	22.239	20.07	0.0389	0.00	0	21,300
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			537.46470	459.020	21.98	0.3380	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			1,323.76470	1,478.820	21.98	0.6620	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			398.66720	355.697	23.74	0.2074	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			3,214.36720	3,408.397	23.74	0.7926	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			3,314.08970	3,097.882	19.72	0.8899	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			129.78970	150.582	19.72	0.1101	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			3,305.05730	3,088.974	19.71	0.8892	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			130.75730	151.674	19.71	0.1108	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			906.90580	818.553	21.58	0.4125	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,522.60580	1,671.253	21.58	0.5875	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			3,323.12820	3,106.797	19.73	0.8906	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			128.82820	149.497	19.73	0.1094	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,457.41780	2,296.624	19.42	0.7056	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			625.31780	707.624	19.42	0.2944	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			941.58350	875.190	22.42	0.3501	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,689.48350	2,866.190	22.42	0.6499	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			3,222.75790	3,031.172	18.89	0.8145	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			320.65790	372.172	18.89	0.1855	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,470.49770	2,309.112	19.41	0.7078	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			618.39770	700.112	19.41	0.2922	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,463.94870	2,302.865	19.41	0.7067	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			621.84870	703.865	19.41	0.2933	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2,072.39320	1,937.820	19.77	0.6281	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			925.29320	1,034.520	19.77	0.3719	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2,083.10530	1,947.946	19.75	0.6303	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	22.99	Put			916.00530	1,024.646	19.75	0.3697	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2,077.73950	1,942.877	19.76	0.6292	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			920.63950	1,029.577	19.76	0.3708	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			1,137.49740	1,067.984	22.30	0.3512	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			3,453.89740	3,637.185	22.30	0.6488	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,806.23400	2,643.230	18.85	0.6947	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			822.63400	912.430	18.85	0.3053	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,800.10330	2,637.335	18.86	0.6938	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			826.50330	916.535	18.86	0.3062	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			2,586.22910	2,432.368	19.04	0.6606	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			972.62910	1,071.568	19.04	0.3394	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			6,312.15970	6,067.558	19.83	0.9473	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			98.55970	106.758	19.83	0.0527	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,812.38310	2,649.127	18.84	0.6956	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			818.78310	908.327	18.84	0.3044	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>81,277</b>
<b>Total £ / R</b>												<b>40,406,189.00</b>	<b>1,750</b>	<b>125,024</b>
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13876		0.14042			0.0000	0.00	0	6,130
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14159		0.14329			0.0000	148,669.50	1,050	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14487		0.14662			0.0000	0.00	0	947
<b>Total ¥ / R Future</b>												<b>148,669.50</b>	<b>1,050</b>	<b>11,665</b>
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			2,043.75660	1,877.811	20.22	0.9922	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1.55660	2.211	20.22	0.0078	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			4,042.20010	3,875.600	22.64	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.00010	0.000	22.64	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			3,042.24150	2,875.670	22.64	0.9997	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			0.04150	0.070	22.64	0.0003	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			10.68950	12.561	14.94	0.0260	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,420.86220	1,284.697	16.11	0.8305	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			91.46220	125.697	16.11	0.1695	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,335.52150	3,166.138	19.75	0.9878	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			6.12150	7.138	19.75	0.0122	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,340.08950	2,171.561	14.94	0.9740	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,674.26560	3,501.050	17.58	0.9811	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			12.76560	14.350	17.58	0.0189	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,701.08210	2,541.291	16.55	0.9362	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			39.58210	54.591	16.55	0.0638	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,827.44560	1,693.960	16.84	0.8133	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			165.94560	207.260	16.84	0.1867	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>148,669.50</b>	<b>1,050</b>	<b>11,665</b>

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 Future			17.79410		18.11110			0.0000	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Future			17.80800		18.13020			0.0000	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Future			17.81250		18.13420			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			17.81970		18.14090			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.88970		18.20720			0.0000	21,610,757.60	1,208	77,692
€ / R	On	22/03/2016	Foreign Exchange Future			17.84130		18.16260			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.85000		18.17080			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.88110		18.20110			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.90240		18.22150			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			17.91880		18.23700			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.93670		18.25540			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.95820		18.27730			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			18.25300		18.57820			0.0000	6,790,116.00	372	41,232
€ / R	On	19/09/2016	Foreign Exchange Future			18.67040		19.00410			0.0000	0.00	0	9,388
€ / R	On	19/12/2016	Foreign Exchange Future			19.08150		19.42630			0.0000	0.00	0	5,790
<b>Total € / R Future</b>												<b>28,400,873.60</b>	<b>1,580</b>	<b>134,644</b>
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			2,711.37960	2,394.625	32.21	0.9980	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			0.27960	0.525	32.21	0.0020	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			2,052.80760	1,737.096	28.70	0.9892	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			1.70760	2.996	28.70	0.0108	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Call			227.69120	119.782	21.82	0.2646	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Put			407.49120	621.782	21.82	0.7354	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			2,595.36600	2,275.073	27.16	0.9924	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			1.16600	2.573	27.16	0.0076	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			2,573.55880	2,254.743	23.02	0.9870	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			2.65880	5.043	23.02	0.0130	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.07290	0.115	30.72	0.0003	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			5,007.29920	4,689.860	30.37	0.9996	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.09920	0.159	30.37	0.0004	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			4,357.56260	4,040.317	28.84	0.9986	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			0.36260	0.617	28.84	0.0014	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			49.25860	94.206	19.84	0.1626	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			6.56130	5.507	28.71	0.0107	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			3,699.36130	4,015.807	28.71	0.9893	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			2,066.79420	1,754.407	19.13	0.9647	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			9.59420	14.707	19.13	0.0353	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			5,157.27290	4,839.815	30.72	0.9997	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			11.75240	22.652	19.27	0.0510	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			1,482.55420	1,199.949	19.70	0.8709	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			35.35420	70.249	19.70	0.1291	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			2,264.57000	1,950.036	19.80	0.9749	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			7.37000	10.336	19.80	0.0251	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			1,356.45860	1,083.906	19.84	0.8374	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			7.76450	10.896	19.61	0.0266	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			2,215.06690	1,900.741	19.56	0.9731	0.00	0	650

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	16.00	Put			7.86690	11.041	19.56	0.0269	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			3,249.38790	2,932.801	24.58	0.9930	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			2.18790	3.101	24.58	0.0070	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			1,918.95240	1,612.352	19.27	0.9490	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			2.43090	3.436	24.15	0.0078	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			2,840.76090	2,524.700	22.60	0.9883	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			3.56090	4.999	22.60	0.0117	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			4,177.71330	3,860.584	28.41	0.9981	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			0.51330	0.884	28.41	0.0019	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			2,224.96450	1,910.596	19.61	0.9734	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			1.44630	2.076	26.32	0.0046	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			3,309.24040	2,992.597	24.87	0.9935	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			2.04040	2.897	24.87	0.0065	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			4,217.67540	3,900.517	28.51	0.9982	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			0.47540	0.817	28.51	0.0018	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			3,159.63090	2,843.136	24.15	0.9922	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			4,207.68460	3,890.533	28.48	0.9982	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			0.48460	0.833	28.48	0.0018	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			4,197.69400	3,880.550	28.46	0.9981	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			0.49400	0.850	28.46	0.0019	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			3,608.64630	3,291.776	26.32	0.9954	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			395.96260	281.203	21.46	0.3417	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			653.36260	859.903	21.46	0.6583	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			413.05490	295.873	21.47	0.3484	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			662.25490	865.873	21.47	0.6516	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			806.47760	1,002.997	21.14	0.6319	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			507.57760	384.097	21.14	0.3681	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			534.71820	412.311	20.97	0.3689	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			883.21820	1,079.911	20.97	0.6311	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			554.36400	430.237	20.94	0.3754	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			887.36400	1,081.437	20.94	0.6246	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			618.02330	495.292	20.78	0.3788	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,042.62330	1,238.592	20.78	0.6212	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			635.57800	510.992	20.79	0.3844	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,038.27800	1,232.792	20.79	0.6156	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			33.26730	46.337	19.53	0.0509	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			3,351.89220	3,039.905	19.53	0.9485	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			33.69220	46.905	19.53	0.0515	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			32.84710	45.774	19.54	0.0504	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			3,361.46730	3,049.337	19.53	0.9491	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			4,392.05260	4,068.680	21.24	0.9817	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			13.85260	15.680	21.24	0.0183	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			2,695.73630	2,397.434	19.06	0.8969	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			77.53630	104.434	19.06	0.1031	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			3,371.04710	3,058.774	19.54	0.9496	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			33.06790	42.650	16.98	0.0406	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	14.96	Call			4,077.26620	3,753.698	16.99	0.9589	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			33.16620	43.298	16.99	0.0411	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			4,097.06990	3,772.409	16.98	0.9599	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			32.96990	42.009	16.98	0.0401	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			4,087.16790	3,763.050	16.98	0.9594	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			379.86690	458.131	18.53	0.2229	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			766.13040	679.470	23.03	0.2948	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,239.83040	3,497.970	23.03	0.7052	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,808.68550	2,542.452	18.53	0.7761	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			382.38550	460.952	18.53	0.2239	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			3,277.14040	2,993.329	18.48	0.8341	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			1,010.41890	896.239	21.93	0.3733	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,384.11890	2,614.739	21.93	0.6267	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,816.16690	2,549.631	18.53	0.7771	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			250.84040	311.829	18.48	0.1659	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,884.03370	2,614.767	18.52	0.7863	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			357.73370	433.267	18.52	0.2137	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,801.21050	2,535.285	18.53	0.7750	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			384.91050	463.785	18.53	0.2250	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>333,470</b>
<b>Total € / R</b>												<b>28,400,873.60</b>	<b>1,580</b>	<b>468,114</b>
AUS / R	On	14/03/2016	Foreign Exchange Future			11.27350		11.36280			0.0000	3,945,725.00	350	13,295
AUS / R	On	13/06/2016	Foreign Exchange Future			11.42170		11.51310			0.0000	0.00	0	3,067
AUS / R	On	19/09/2016	Foreign Exchange Future			11.59390		11.68810			0.0000	0.00	0	750
AUS / R	On	19/12/2016	Foreign Exchange Future			11.76400		11.86170			0.0000	0.00	0	69
<b>Total AU\$ / R Future</b>												<b>3,945,725.00</b>	<b>350</b>	<b>17,181</b>
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			178.41150	164.211	16.31	0.4195	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			215.61150	290.711	16.31	0.5805	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			174.22630	160.554	16.33	0.4127	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			221.42630	297.054	16.33	0.5873	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			6.01070	7.610	19.43	0.0304	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,243.21070	1,334.110	19.43	0.9696	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,564.11020	1,476.059	20.49	0.9894	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			1.31020	2.559	20.49	0.0106	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			971.01960	888.200	17.30	0.9425	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			8.21960	14.700	17.30	0.0575	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			592.43850	529.784	16.24	0.8167	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			29.63850	56.284	16.24	0.1833	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,873.33420	1,784.756	22.58	0.9949	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			0.53420	1.256	22.58	0.0051	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,863.34970	1,774.784	22.51	0.9948	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			0.54970	1.284	22.51	0.0052	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,853.36570	1,764.814	22.45	0.9947	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	14/03/2016	Foreign Exchange Option	9.51	Put			0.56570	1.314	22.45	0.0053	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			56.11470	62.319	17.63	0.1060	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,487.31730	1,402.000	17.67	0.8970	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			54.21730	60.300	17.67	0.1030	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,478.25900	1,393.002	17.65	0.8955	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			55.15900	61.302	17.65	0.1045	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,469.21470	1,384.019	17.63	0.8940	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			109.22810	121.919	16.63	0.1480	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,604.21900	1,522.599	16.65	0.8552	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			106.11900	118.699	16.65	0.1448	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,595.76390	1,514.201	16.64	0.8536	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			107.66390	120.301	16.64	0.1464	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,587.32810	1,505.819	16.63	0.8520	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,427.73920	1,348.533	16.24	0.7637	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			246.03920	264.533	16.24	0.2363	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,442.60990	1,363.116	16.24	0.7674	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			240.90990	259.116	16.24	0.2326	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,435.16490	1,355.816	16.24	0.7655	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			243.46490	261.817	16.24	0.2345	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,200</b>
<b>Total AU\$ / R</b>												<b>3,945,725.00</b>	<b>350</b>	<b>18,381</b>
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.42960		11.67160			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.63140		11.87840			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			10.60460	24.054	14.66	0.0992	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			891.57470	662.246	14.78	0.9063	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			9.97470	22.646	14.78	0.0937	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			881.88470	652.939	14.72	0.9036	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			10.28470	23.339	14.72	0.0964	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			872.20460	643.654	14.66	0.9008	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,102.99210	896.952	15.61	0.7851	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			94.59210	135.552	15.61	0.2149	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,094.81570	889.361	15.61	0.7821	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			96.41570	137.961	15.61	0.2179	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,086.66570	881.803	15.61	0.7792	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			98.26570	140.403	15.61	0.2208	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	14/03/2016	Foreign Exchange Future			16.32990		16.59190			0.0000	16,166,601.00	990	6,657
CHF / R	On	13/06/2016	Foreign Exchange Future			16.68760		16.95780			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 CHF / R Future</b>												<b>16,166,601.00</b>	<b>990</b>	<b>6,657</b>
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,615.27730	1,369.336	20.82	0.9175	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			23.37730	39.436	20.82	0.0825	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,605.88410	1,360.253	20.81	0.9159	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			23.98410	40.353	20.81	0.0841	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,624.68340	1,378.437	20.82	0.9191	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			22.78340	38.537	20.82	0.0809	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,647.36060	2,394.268	20.57	0.9025	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			79.56060	96.668	20.57	0.0975	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,638.14870	2,385.225	20.55	0.9016	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			80.34870	97.625	20.55	0.0984	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,628.94370	2,376.193	20.54	0.9007	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			81.14370	98.593	20.54	0.0993	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>16,166,601.00</b>	<b>990</b>	<b>6,657</b>
CNH / R	On	14/03/2016	Foreign Exchange Future			2.41760		2.44240			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.43490		2.45820			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			2,467.86100	2,261.819	24.92	0.9025	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			43.86100	85.819	24.92	0.0975	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			2,373.80540	2,172.032	24.81	0.8926	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			49.80540	96.032	24.81	0.1074	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			2,563.26500	2,352.549	25.03	0.9117	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			39.26500	76.549	25.03	0.0883	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,837.58120	2,632.438	21.94	0.7944	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			355.58120	383.438	21.94	0.2056	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,758.48810	2,554.885	21.88	0.7847	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			376.48810	405.885	21.88	0.2153	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,680.33580	2,478.329	21.82	0.7748	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			398.33580	429.329	21.82	0.2252	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/03/2016	Foreign Exchange Future			2.39790		2.44070			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.44720		2.49130			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			2,932.12240	2,509.841	21.98	0.9540	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			25.12240	30.841	21.98	0.0460	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			2,833.91030	2,414.621	21.86	0.9476	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			26.91030	35.621	21.86	0.0524	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			3,030.47650	2,607.433	22.37	0.9578	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			23.47650	28.433	22.37	0.0422	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			4,222.77900	3,818.199	22.23	0.9065	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			109.77900	146.199	22.23	0.0935	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			4,131.87670	3,729.088	22.18	0.9006	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			118.87670	157.088	22.18	0.0994	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			4,041.57030	3,640.625	22.13	0.8944	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			128.57030	168.625	22.13	0.1056	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	14/03/2016	Foreign Exchange Future			2.04240		2.07100			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.07670		2.10620			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.11360		2.14380			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.14870		2.18000			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,381</b>
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Call			297.87350	205.510	20.06	0.2783	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			787.87350	981.511	20.06	0.7217	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			268.63480	184.040	20.22	0.2545	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			858.63480	1,060.040	20.22	0.7455	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			241.91330	164.637	20.38	0.2324	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			931.91330	1,140.637	20.38	0.7676	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			898.68960	748.552	19.47	0.4502	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,036.68960	1,181.552	19.47	0.5498	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			859.00700	714.109	19.58	0.4345	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,097.00700	1,247.109	19.58	0.5655	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			820.92010	681.177	19.69	0.4191	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,158.92010	1,314.177	19.69	0.5809	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,427.92710	1,249.787	19.48	0.5223	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,189.92710	1,313.787	19.48	0.4777	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,381.75290	1,208.966	19.55	0.5102	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,243.75290	1,372.966	19.55	0.4898	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,336.80860	1,169.363	19.62	0.4982	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,298.80860	1,433.363	19.62	0.5018	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,884.15980	1,687.469	19.55	0.5654	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,284.15980	1,400.469	19.55	0.4346	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,836.23340	1,641.625	19.59	0.5552	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,336.23340	1,454.625	19.59	0.4448	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,789.36580	1,596.826	19.63	0.5451	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,389.36580	1,509.826	19.63	0.4549	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>3,381</b>
KES / R	On	14/03/2016	Foreign Exchange Future			0.15550		0.15740			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15450		0.15670			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15340		0.15570			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
NGN / R	On	14/03/2016	Foreign Exchange Future			0.07690		0.07720			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06640		0.06740			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06260		0.06370			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			10.57430		10.68590			0.0000	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Future			10.70150		10.81520			0.0000	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Future			10.85010		10.96610			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			1,546.65010	1,435.530	19.55	0.9940	0.00	0	0
NZ\$/ R	On	14/03/2016	Foreign Exchange Option	9.14	Put			0.75010	1.230	19.55	0.0060	0.00	0	0
NZ\$/ R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,536.67700	1,425.573	19.49	0.9937	0.00	0	0
NZ\$/ R	On	14/03/2016	Foreign Exchange Option	9.15	Put			0.77700	1.273	19.49	0.0063	0.00	0	0
NZ\$/ R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,526.70490	1,415.618	19.44	0.9935	0.00	0	0
NZ\$/ R	On	14/03/2016	Foreign Exchange Option	9.16	Put			0.80490	1.318	19.44	0.0065	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,819.74470	1,707.262	16.90	0.9637	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.01	Put			14.54470	15.762	16.90	0.0363	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,839.30330	1,726.764	16.98	0.9649	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	8.99	Put			14.10330	15.264	16.98	0.0351	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,829.52220	1,717.011	16.94	0.9643	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.00	Put			14.32220	15.511	16.94	0.0357	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,579.95450	1,469.514	15.56	0.8831	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.46	Put			73.85450	79.414	15.56	0.1169	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,571.18430	1,460.918	15.56	0.8814	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.47	Put			75.08430	80.818	15.56	0.1186	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,562.43200	1,452.340	15.56	0.8797	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.48	Put			76.33200	82.240	15.56	0.1203	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/03/2016	Foreign Exchange Future			1.40960		1.41260			0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.42430		1.42730			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.44000		1.44320			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/12/2016	Foreign Exchange Future			1.45420		1.45770			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Call			126.00000	96.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Call			26.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Put			0.00000	4.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.42	Put			74.00000	104.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			1,073.00000	1,043.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Call			973.00000	943.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Call			873.00000	843.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			232.00000	200.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			432.00000	400.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			332.00000	300.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			477.00000	442.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			377.00000	342.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			577.00000	542.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12420		1.12810			0.0000	0.00	0	2
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.12740		1.13130			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.13140		1.13540			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>2</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>2</b>
RAIN	On	13/06/2016	Foreign Exchange Future			28,289.94000		28,682.22000			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			11.40810		11.53210			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.58430		11.70800			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			1,554.33750	1,431.938	20.77	0.9851	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			2.23750	3.838	20.77	0.0149	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,544.38890	1,422.029	20.70	0.9847	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			2.28890	3.929	20.70	0.0153	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,534.44140	1,412.121	20.64	0.9844	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			2.34140	4.021	20.64	0.0156	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,566.87990	1,450.534	17.59	0.9035	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			48.87990	56.234	17.59	0.0965	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,557.67490	1,441.439	17.57	0.9021	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			49.67490	57.139	17.57	0.0979	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,548.48140	1,432.356	17.55	0.9007	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			50.48140	58.056	17.55	0.0993	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			5.39620		5.44240			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.35060		5.40360			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			952.63170	906.518	22.39	0.9971	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			0.23170	0.318	22.39	0.0029	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			942.64510	896.538	22.28	0.9970	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			0.24510	0.338	22.28	0.0030	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			932.65940	886.559	22.17	0.9968	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			0.25940	0.359	22.17	0.0032	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			674.02390	625.439	17.93	0.8792	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			30.42390	34.839	17.93	0.1208	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			665.04320	616.474	17.87	0.8759	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			31.44320	35.874	17.87	0.1241	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			656.09160	607.538	17.80	0.8726	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			32.49160	36.938	17.80	0.1274	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.36350		1.38050			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.28150		1.29960			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>1</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1592592115.10	99,835	1,419,520
Total Options									5410196.75	10,000	2,575,496
Grand Total:									1,598,002,311.85	109,835	3,995,016