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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/12/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/12/2015 Foreign Exchange Future			15.16000		15.03950			0.0000	0.00	0	0
\$ / R On 29/12/2015 Foreign Exchange Future			15.17180		15.05150			0.0000	0.00	0	0
\$ / R On 05/01/2016 Foreign Exchange Future			15.18270		15.07070			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			15.20670		15.09090			0.0000	0.00	0	4,393
\$ / R On 13/01/2016 Foreign Exchange Future			15.21010		15.09380			0.0000	0.00	0	1,176
\$ / R On 15/01/2016 Foreign Exchange Future			15.21690		15.09960			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			15.25590		15.13420			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			15.26060		15.13990			0.0000	0.00	0	212
\$ / R On 12/02/2016 Foreign Exchange Future			15.29370		15.17980			0.0000	0.00	0	106
\$ / R On 19/02/2016 Foreign Exchange Future			15.31020		15.19980			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			15.32530		15.21680			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			15.32860		15.21970			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			15.33850		15.22810			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			15.34510		15.23370			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			15.36160		15.24770			0.0000	0.00	0	187
\$ / R On 11/03/2016 Foreign Exchange Future			15.37480		15.25890			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.38470		15.26730			0.0000	151,846,989.00	9,870	1,006,825
\$ / R On 15/03/2016 Foreign Exchange Future			15.38800		15.27010			0.0000	0.00	0	50
\$ / R On 16/03/2016 Foreign Exchange Future			15.39130		15.27300			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.41440		15.29260			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.43220		15.30970			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	15/04/2016	Foreign Exchange Future			15.48150		15.35840			0.0000	0.00	0	50
\$ / R	On	18/04/2016	Foreign Exchange Future			15.49020		15.36690			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			15.51350		15.38980			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			15.55410		15.42980			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.56280		15.43840			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			15.60340		15.47840			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.61500		15.48990			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			15.63240		15.50700			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.63820		15.51280			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.64110		15.51560			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.65270		15.52710			0.0000	45,502,398.90	2,907	47,232
\$ / R	On	24/06/2016	Foreign Exchange Future			15.68460		15.55860			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.69580		15.57030			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.77670		15.65560			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.81860		15.69970			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.86040		15.74380			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.89110		15.77610			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.89670		15.78200			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.89950		15.78490			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.91060		15.79670			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.91620		15.80250			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.92740		15.81430			0.0000	159,274.00	10	33,424
\$ / R	On	28/09/2016	Foreign Exchange Future			15.95370		15.84160			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.04870		15.92860			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.16060		16.03100			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.21490		16.08070			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.23190		16.09630			0.0000	0.00	0	6,418
\$ / R	On	13/03/2017	Foreign Exchange Future			16.44580		16.30910			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			16.68670		16.55460			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>197,508,661.90</b>	<b>12,787</b>	<b>1,101,924</b>
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Call			610.18440	730.000	20.92	1.0000	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Put			0.68440	0.000	20.92	0.0000	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Call			1,079.54610	1,200.000	20.92	1.0000	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Put			0.04610	0.000	20.92	0.0000	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Call			1,069.54820	1,190.000	20.92	1.0000	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Put			0.03560	0.000	20.92	0.0000	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Put			0.04820	0.000	20.92	0.0000	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Call			1,059.55040	1,180.000	20.92	1.0000	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Put			0.05040	0.000	20.92	0.0000	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Call			1,149.53410	1,270.000	20.92	1.0000	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Put			0.03410	0.000	20.92	0.0000	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Call			1,139.53560	1,260.000	20.92	1.0000	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call			1,552.22720	1,672.119	29.13	0.9982	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put			0.72720	0.319	29.13	0.0018	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call			1,133.58410	1,253.030	25.47	0.9930	0.00	0	100

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put		2.08410	1.230	25.47	0.0070	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Call		207.60070	245.599	17.98	0.5538	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Put		256.90070	182.899	17.98	0.4462	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	14.97	Call		281.99340	333.313	17.83	0.6633	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	14.97	Put		181.29340	120.613	17.83	0.3367	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	14.98	Call		276.49150	326.947	17.84	0.6562	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	14.98	Put		185.79150	124.247	17.84	0.3438	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call		1,300.67490	1,415.868	21.72	0.9706	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put		9.77490	9.168	21.72	0.0294	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		2,164.92150	2,280.988	24.49	0.9969	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		1.12150	0.888	24.49	0.0031	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call		350.82950	405.409	18.37	0.6287	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put		251.22950	188.509	18.37	0.3713	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Call		759.83630	855.938	18.05	0.8879	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Put		60.23630	39.038	18.05	0.1121	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Call		466.83480	535.580	18.17	0.7322	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Put		26.59630	19.544	19.34	0.0591	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Put		167.23480	118.680	18.17	0.2678	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Call		406.14170	467.796	18.27	0.6818	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Put		206.54170	150.896	18.27	0.3182	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call		1,119.63380	1,232.384	19.77	0.9525	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put		20.03380	15.483	19.77	0.0475	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call		1,026.19630	1,136.444	19.34	0.9409	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		353.50020	403.699	18.56	0.5546	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		379.30020	307.799	18.56	0.4454	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call		291.20890	330.283	18.87	0.4836	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put		477.00890	394.383	18.87	0.5164	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		1,641.98270	1,761.443	18.61	0.9831	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		7.78270	5.543	18.61	0.0169	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		762.03090	853.359	17.72	0.8329	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		107.83090	77.459	17.72	0.1671	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		3,334.59430	3,456.209	26.47	0.9991	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		0.39430	0.309	26.47	0.0009	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		2,167.40350	2,288.346	21.39	0.9929	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		3.20350	2.446	21.39	0.0071	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		2,028.22340	2,148.913	20.66	0.9911	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		4.02340	3.013	20.66	0.0089	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call		1,416.06030	1,529.647	17.19	0.9726	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put		16.16030	9.047	17.19	0.0274	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call		948.90490	1,048.426	17.63	0.8889	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put		69.00490	47.826	17.63	0.1111	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call		759.68320	848.728	17.86	0.8201	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put		119.78320	88.128	17.86	0.1799	0.00	0	2,000
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		3,580.47520	3,694.305	24.97	0.9986	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		0.67520	0.605	24.97	0.0014	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		354.47880	393.941	19.26	0.4765	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			574.67880	500.241	19.26	0.5235	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			1,327.10710	1,425.236	17.75	0.9131	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			57.30710	45.036	17.75	0.0869	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			1,019.30280	1,108.007	17.91	0.8375	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			119.50280	97.807	17.91	0.1625	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			613.24210	676.268	18.49	0.6530	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			323.44210	276.068	18.49	0.3470	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			684.65320	749.782	18.42	0.6747	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			307.85320	264.482	18.42	0.3253	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			340.55520	373.541	19.79	0.4201	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			763.75520	688.241	19.79	0.5799	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			3,418.98010	3,527.460	24.06	0.9957	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			2.18010	2.160	24.06	0.0043	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			1,746.60060	1,851.572	18.75	0.9497	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			29.80060	26.272	18.75	0.0503	0.00	0	150
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			805.94290	878.873	18.20	0.7336	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			236.24290	200.273	18.20	0.2664	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			850.69070	927.684	18.06	0.7478	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			222.59070	189.184	18.06	0.2522	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			1,377.02140	1,474.983	17.78	0.9022	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			68.92140	56.483	17.78	0.0978	0.00	0	100
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			861.91460	939.912	18.14	0.7460	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			228.21460	194.812	18.14	0.2540	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			855.41940	933.035	18.16	0.7431	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			231.71940	197.935	18.16	0.2569	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			848.96020	926.192	18.17	0.7402	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			235.26020	201.092	18.17	0.2598	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			853.65870	932.211	18.22	0.7297	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			255.95870	220.611	18.22	0.2703	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,739.00190	2,854.660	21.19	0.9827	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			10.10190	9.860	21.19	0.0173	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			184.18450	202.363	22.17	0.2262	46,543.49	230	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			1,666.88450	1,567.663	22.17	0.7738	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			21.79510	22.417	29.13	0.0286	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			4,984.49510	4,867.717	29.13	0.9714	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			276.71470	304.968	21.00	0.3208	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			1,209.41470	1,120.268	21.00	0.6792	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			249.17490	274.482	21.30	0.2938	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			1,321.87490	1,229.782	21.30	0.7062	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			221.24480	243.516	21.64	0.2655	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			1,453.94480	1,358.816	21.64	0.7345	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			321.73610	354.992	20.59	0.3630	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			1,054.43610	970.292	20.59	0.6370	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			296.10120	326.476	20.81	0.3392	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			1,138.80120	1,051.776	20.81	0.6608	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			287.31670	316.687	20.89	0.3309	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	16.15	Put			1,170.01670	1,081.987	20.89	0.6691	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			389.15560	429.321	20.07	0.4218	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			871.85560	794.621	20.07	0.5782	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			360.62980	397.918	20.28	0.3975	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			943.32980	863.218	20.28	0.6025	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			324.18900	357.707	20.57	0.3652	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			1,046.88900	963.007	20.57	0.6348	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			446.21620	491.943	19.70	0.4679	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			748.91620	677.243	19.70	0.5321	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			439.49320	484.582	19.74	0.4627	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			762.19320	689.882	19.74	0.5373	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			436.16850	480.937	19.76	0.4600	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			768.86850	696.237	19.76	0.5400	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			459.95790	506.988	19.62	0.4786	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			722.65790	652.288	19.62	0.5214	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			453.03840	499.412	19.66	0.4732	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			735.73840	664.712	19.66	0.5268	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			449.61480	495.666	19.68	0.4706	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			742.31480	670.966	19.68	0.5294	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			590.46110	651.511	19.06	0.5708	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			523.16110	466.811	19.06	0.4292	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			567.98750	627.255	19.13	0.5565	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			550.68750	492.555	19.13	0.4435	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			559.55030	617.758	19.16	0.5508	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			562.25030	503.058	19.16	0.4492	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			672.40990	739.616	18.81	0.6198	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			435.10990	384.916	18.81	0.3802	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			667.34830	734.187	18.82	0.6169	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			440.04830	389.487	18.82	0.3831	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			608.96900	671.453	19.00	0.5823	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			501.66900	446.753	19.00	0.4177	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			692.96540	761.631	18.75	0.6313	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			415.66540	366.931	18.75	0.3687	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			687.78120	756.082	18.77	0.6284	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			420.48120	371.382	18.77	0.3716	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			682.62490	750.560	18.78	0.6256	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			425.32490	375.860	18.78	0.3744	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			856.88190	936.109	18.33	0.7138	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			289.58190	251.410	18.33	0.2862	452,537.10	1,800	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			826.73320	904.159	18.40	0.6999	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			309.43320	269.458	18.40	0.3001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			741.01570	812.976	18.62	0.6572	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			373.71570	328.276	18.62	0.3428	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,006.46420	1,097.068	18.17	0.7736	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			209.16420	182.368	18.17	0.2264	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			985.36860	1,075.081	18.19	0.7662	0.00	0	1,300

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	14.50	Put			218.06860	190.381	18.19	0.2338	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			925.99230	1,010.586	18.23	0.7433	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			248.69230	215.886	18.23	0.2567	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			1,199.66810	1,297.357	18.06	0.8328	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			142.36810	122.657	18.06	0.1672	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			1,161.12490	1,257.536	18.08	0.8221	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			153.82490	132.836	18.08	0.1779	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			1,123.22550	1,218.321	18.10	0.8111	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			165.92550	143.621	18.10	0.1889	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,368.23200	1,470.785	17.97	0.8736	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			100.93200	86.085	17.97	0.1264	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			1,286.65920	1,386.997	18.01	0.8550	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			119.35920	102.297	18.01	0.1450	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			1,207.45370	1,305.391	18.05	0.8349	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			140.15370	120.691	18.05	0.1651	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,572.74160	1,682.829	18.11	0.9091	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			65.44160	58.129	18.11	0.0909	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			1,418.24780	1,522.044	17.94	0.8840	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			90.94780	77.344	17.94	0.1160	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			1,409.85740	1,513.451	17.94	0.8823	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			92.55740	78.751	17.94	0.1177	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,765.71990	1,878.441	18.60	0.9300	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			48.41990	43.741	18.60	0.0700	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,691.54340	1,803.478	18.41	0.9226	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			54.24340	48.778	18.41	0.0774	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			1,581.50760	1,692.055	18.14	0.9102	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			64.20760	57.355	18.14	0.0898	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,096.39870	2,211.614	19.41	0.9555	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			29.09870	26.914	19.41	0.0445	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			2,039.09760	2,153.981	19.27	0.9518	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			31.79760	29.281	19.27	0.0482	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			1,812.37730	1,925.546	18.72	0.9343	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			45.07730	40.846	18.72	0.0657	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			2,483.17900	2,599.887	20.34	0.9741	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			15.87900	15.187	20.34	0.0259	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			2,337.28640	2,453.562	19.99	0.9682	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			19.98640	18.862	19.99	0.0318	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			2,192.36860	2,308.066	19.65	0.9610	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			25.06860	23.366	19.65	0.0390	5,374.20	230	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,014.04030	3,131.624	21.64	0.9878	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			6.74030	6.924	21.64	0.0122	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			2,728.03900	2,845.224	20.92	0.9817	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			10.73900	10.524	20.92	0.0183	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			2,541.76890	2,658.616	20.48	0.9762	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			14.46890	13.916	20.48	0.0238	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			3,222.42990	3,340.177	22.38	0.9904	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			5.12990	5.477	22.38	0.0096	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			3,212.49010	3,330.238	22.34	0.9903	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			5.19010	5.538	22.34	0.0097	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			3,162.80140	3,280.556	22.17	0.9898	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			5.50140	5.856	22.17	0.0102	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			3,321.86640	3,439.600	22.73	0.9915	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			4.56640	4.900	22.73	0.0085	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			3,272.13990	3,389.880	22.55	0.9910	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			4.83990	5.180	22.55	0.0090	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			3,232.37060	3,350.117	22.41	0.9905	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			5.07060	5.416	22.41	0.0095	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			3,471.13640	3,588.847	23.25	0.9928	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			3.83640	4.147	23.25	0.0072	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			3,670.34220	3,788.021	23.95	0.9943	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			3.04220	3.321	23.95	0.0057	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			3,441.27230	3,558.988	23.14	0.9926	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			3.97230	4.288	23.14	0.0074	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,361.65900	3,479.387	22.86	0.9919	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			4.35900	4.687	22.86	0.0081	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			4,218.90570	4,336.499	25.87	0.9970	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			1.60570	1.799	25.87	0.0030	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,720.17090	3,837.842	24.12	0.9946	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			2.87090	3.141	24.12	0.0054	0.00	0	42,370
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			382.38990	422.059	20.18	0.4137	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			902.28990	824.059	20.18	0.5863	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,970.31470	2,085.484	19.08	0.9451	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			37.31470	34.184	19.08	0.0549	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			911.11360	994.289	18.31	0.7318	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			268.11360	232.990	18.31	0.2682	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			746.34540	820.704	18.78	0.6396	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			423.74540	376.304	18.78	0.3604	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,688.79980	1,804.250	18.31	0.9119	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			66.19980	59.851	18.31	0.0881	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,865.32200	1,983.495	18.51	0.9255	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			55.62200	51.295	18.51	0.0745	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			636.56290	701.072	19.11	0.5673	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			576.86290	518.872	19.11	0.4327	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			390.86010	431.029	20.41	0.3954	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,041.16010	958.829	20.41	0.6046	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,514.58540	3,637.525	22.29	0.9914	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			4.88540	5.325	22.29	0.0086	0.00	0	250
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			478.54910	523.471	20.20	0.4313	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			1,010.14910	931.971	20.20	0.5687	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,533.81500	1,640.097	17.84	0.8575	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			136.91500	119.897	17.84	0.1425	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			652.10450	711.842	19.30	0.5383	0.00	0	17,896

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			705.20450	641.642	19.30	0.4617	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			412.24700	448.268	20.82	0.3677	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,312.44700	1,224.768	20.82	0.6323	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,596.80710	3,721.195	20.98	0.9887	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			7.00710	7.695	20.98	0.0113	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,966.20500	2,082.568	18.11	0.9130	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			76.40500	69.068	18.11	0.0870	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			595.34350	648.157	19.69	0.4907	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			865.54350	794.657	19.69	0.5093	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			705.33880	764.566	19.35	0.5333	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			785.53880	720.466	19.35	0.4667	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,385.11980	1,483.814	17.93	0.7953	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			235.31980	209.714	17.93	0.2047	0.00	0	8,403
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			556.42590	602.873	20.18	0.4418	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			1,098.02590	1,020.073	20.18	0.5582	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			563.06870	1,410.482	40.12	0.5022	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,214.66870	1,937.082	40.12	0.4978	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			425.58670	1,197.857	40.12	0.4496	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,647.18670	2,294.457	40.12	0.5504	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,686.98020	4,065.945	40.12	0.8836	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			8.58020	262.545	40.12	0.1164	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,072.13070	2,797.944	40.12	0.7523	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			93.73070	694.544	40.12	0.2477	0.00	0	150
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,116.82890	1,199.598	18.24	0.6886	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			446.92890	404.598	18.24	0.3114	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,318.74450	3,445.389	18.01	0.9819	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			11.74450	12.989	18.01	0.0181	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			833.78890	897.336	19.16	0.5617	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			776.78890	714.936	19.16	0.4383	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,282.14390	1,373.189	18.08	0.7323	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			369.34390	334.989	18.08	0.2677	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			716.28530	770.391	19.70	0.4999	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			983.48530	912.191	19.70	0.5001	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,298.45610	2,417.045	17.35	0.9243	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			72.85610	65.945	17.35	0.0757	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,289.60660	2,408.065	17.35	0.9234	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			74.00660	66.966	17.35	0.0766	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,280.77260	2,399.098	17.36	0.9224	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			75.17260	67.998	17.36	0.0776	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,389.13600	2,510.785	17.22	0.9323	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			62.03600	58.085	17.22	0.0677	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,309.11150	2,429.571	17.27	0.9240	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			72.01150	66.871	17.27	0.0760	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,300.29030	2,420.606	17.27	0.9230	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			73.19030	67.906	17.27	0.0770	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,291.48340	2,411.656	17.28	0.9220	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			74.38340	68.956	17.28	0.0780	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,127.00760	2,244.027	17.38	0.9020	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			99.90760	91.327	17.38	0.0980	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,101.55710	2,218.010	17.40	0.8986	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			104.45710	95.310	17.40	0.1014	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,538.41710	1,637.694	17.81	0.7953	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			261.31710	234.994	17.81	0.2047	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,365.97500	1,459.492	17.98	0.7512	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			338.87500	306.792	17.98	0.2488	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,150.60880	1,231.875	18.21	0.6849	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			473.50880	429.175	18.21	0.3151	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,107.29560	1,186.209	18.34	0.6688	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			510.19560	463.509	18.34	0.3312	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,070.60240	1,147.468	18.44	0.6547	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			543.50240	494.768	18.44	0.3453	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			629.74120	676.337	20.19	0.4473	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,202.64120	1,123.637	20.19	0.5527	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			592.19730	635.803	20.40	0.4260	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,295.09730	1,213.103	20.40	0.5740	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			515.46080	552.373	20.91	0.3800	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,518.36080	1,429.673	20.91	0.6200	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			454.51880	486.433	21.40	0.3414	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,737.41880	1,643.733	21.40	0.6586	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			431.07040	461.030	21.62	0.3260	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,833.97040	1,738.330	21.62	0.6740	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			407.31420	435.273	21.85	0.3102	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,940.21420	1,842.573	21.85	0.6898	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			258.79370	276.452	23.35	0.2089	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,801.69370	2,693.752	23.35	0.7911	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,653.98770	2,778.430	17.06	0.9549	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			36.88770	35.729	17.06	0.0451	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,570.73840	2,694.470	17.11	0.9486	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			43.63840	41.771	17.11	0.0514	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			247.87620	264.671	23.50	0.2010	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,890.77620	2,781.971	23.50	0.7990	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,378.76320	3,505.812	17.95	0.9821	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			11.66320	13.112	17.95	0.0179	0.00	0	330
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,029.02610	1,101.262	18.69	0.6245	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			640.42610	586.662	18.69	0.3755	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			525.60280	562.027	21.06	0.3747	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,607.00280	1,517.427	21.06	0.6253	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,177.07420	2,291.604	17.12	0.9006	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			106.77420	95.804	17.12	0.0994	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			542.30540	579.468	20.99	0.3809	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,592.00540	1,503.668	20.99	0.6191	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			454.49230	484.759	21.72	0.3272	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,924.19230	1,828.959	21.72	0.6728	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,780.37620	3,907.138	18.74	0.9855	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			10.07620	11.338	18.74	0.0145	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			460.48870	490.054	22.22	0.3082	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,254.88870	2,163.354	22.22	0.6918	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,867.18620	3,990.220	18.17	0.9837	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			11.58620	13.520	18.17	0.0163	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,270.86070	2,379.195	16.63	0.8991	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			115.26070	102.495	16.63	0.1009	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			521.31960	552.982	21.72	0.3422	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,995.71960	1,906.282	21.72	0.6578	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,023.96220	3,141.432	15.06	0.9703	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			24.26220	22.832	15.06	0.0297	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,047.73550	1,112.935	19.16	0.5797	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			868.03550	814.335	19.16	0.4203	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			123.19870	109.076	16.25	0.1020	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			497.78970	525.648	22.40	0.3079	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,453.98970	2,365.248	22.40	0.6921	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			459.85490	485.348	22.72	0.2873	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,646.05490	2,554.948	22.72	0.7127	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,958.58000	4,076.387	17.74	0.9819	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			14.78000	15.987	17.74	0.0181	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,366.99870	2,469.476	16.25	0.8980	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			508.96670	536.245	22.47	0.3069	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,532.86670	2,445.145	22.47	0.6931	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,403.74620	2,502.467	16.13	0.8977	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			127.64620	111.367	16.13	0.1023	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,246.07250	2,342.520	16.56	0.8715	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			169.97250	151.420	16.56	0.1285	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			519.33040	547.257	22.39	0.3123	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,483.23040	2,396.157	22.39	0.6877	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,192.25880	2,287.586	16.73	0.8601	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			190.25880	170.886	16.73	0.1399	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			608.44090	640.841	21.76	0.3565	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,126.44090	2,044.141	21.76	0.6435	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,413.77850	2,512.295	16.13	0.8972	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			128.87850	112.795	16.13	0.1028	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			517.12450	544.632	22.46	0.3092	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,532.22450	2,445.132	22.46	0.6908	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			396.12050	415.411	23.65	0.2414	0.00	0	2,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,309.42050	3,214.811	23.65	0.7586	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,434.94410	1,517.449	18.33	0.6831	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			588.24410	556.848	18.33	0.3169	0.00	0	2,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,588.85030	2,689.018	15.66	0.9192	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			96.35030	82.818	15.66	0.0808	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,605.68750	2,706.088	15.62	0.9214	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	15/09/2016	Foreign Exchange Option	13.29	Put			93.18750	79.888	15.62	0.0786	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,597.25990	2,697.543	15.64	0.9203	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			94.75990	81.343	15.64	0.0797	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			560.63260	589.907	22.27	0.3254	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,446.33260	2,362.507	22.27	0.6746	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			338.73130	346.823	24.98	0.1997	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,074.43130	3,969.423	24.98	0.8003	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,600.99860	2,704.226	15.78	0.9171	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			96.69860	86.826	15.78	0.0829	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,660.16750	2,764.282	15.64	0.9245	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			85.86750	76.882	15.64	0.0755	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,617.81220	2,721.298	15.74	0.9193	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			93.51220	83.898	15.74	0.0807	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,609.39630	2,712.754	15.76	0.9182	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			95.09630	85.354	15.76	0.0818	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,730.54280	1,822.098	18.00	0.7524	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			416.24280	394.698	18.00	0.2476	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			598.64030	629.850	22.00	0.3443	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,284.34030	2,202.450	22.00	0.6557	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,475.07670	2,574.487	16.11	0.8947	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			133.47670	120.787	16.11	0.1053	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			494.03420	518.183	22.98	0.2856	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,902.43420	2,814.483	22.98	0.7144	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			470.91470	493.660	23.19	0.2736	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,039.31470	2,949.960	23.19	0.7264	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,059.92780	4,173.439	17.51	0.9793	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			18.32780	19.739	17.51	0.0207	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,564.19360	2,674.697	15.93	0.8949	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			135.59360	125.997	15.93	0.1051	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			489.89120	515.628	23.56	0.2696	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,331.29120	3,236.928	23.56	0.7304	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			479.58970	504.694	23.67	0.2644	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,400.98970	3,305.994	23.67	0.7356	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,148.10510	4,271.051	17.32	0.9778	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			19.50510	22.351	17.32	0.0222	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,665.84600	2,783.414	15.44	0.8994	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			134.84600	122.814	15.44	0.1006	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			494.60990	517.257	24.26	0.2544	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,863.60990	3,756.657	24.26	0.7456	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,251.50280	4,383.541	16.83	0.9779	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			20.50280	22.941	16.83	0.0221	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,457.07100	3,591.288	14.57	0.9630	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			36.37100	36.388	14.57	0.0370	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,476.61090	3,610.912	14.62	0.9635	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			35.91090	36.012	14.62	0.0365	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,466.84020	3,601.099	14.60	0.9633	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	14/12/2016	Foreign Exchange Option	12.65	Put			36.14020	36.199	14.60	0.0367	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,881.38060	3,008.314	14.66	0.9237	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			95.08060	86.414	14.66	0.0763	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,731.18900	2,854.273	15.23	0.9014	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			134.88900	122.374	15.23	0.0986	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,755.52510	1,861.424	18.18	0.7031	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,148.38550	5,044.894	27.03	0.7838	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,312.42110	4,451.939	16.17	0.9802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			16.12110	20.039	16.17	0.0198	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,240.56850	4,124.932	25.21	0.7475	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,897.69720	3,024.990	14.61	0.9259	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			91.39720	83.090	14.61	0.0741	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,889.52710	3,016.641	14.64	0.9248	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			93.22710	84.741	14.64	0.0752	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			444.68550	476.794	27.03	0.2162	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,634.97480	3,524.605	23.94	0.7167	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			572.09000	596.437	24.13	0.2781	137,180.46	230	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,725.79000	3,614.537	24.13	0.7219	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			531.25010	551.647	25.10	0.2550	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,184.95010	4,069.747	25.10	0.7450	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			526.86850	546.832	25.21	0.2525	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,402.52450	3,300.820	23.58	0.7010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			597.75630	629.814	23.70	0.2934	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,481.45630	3,377.914	23.70	0.7066	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			595.75630	627.001	23.73	0.2922	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,499.45630	3,395.101	23.73	0.7078	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			581.27480	606.505	23.94	0.2833	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			849.34580	803.745	18.67	0.3536	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,153.00940	1,223.693	20.15	0.5196	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,456.70940	1,391.793	20.15	0.4804	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			673.37400	711.990	22.98	0.3283	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,027.07400	2,930.090	22.98	0.6717	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			608.82450	642.720	23.58	0.2990	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			639.22510	609.524	18.18	0.2969	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,743.95890	1,849.481	18.19	0.7005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			647.65890	617.581	18.19	0.2995	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,641.43440	1,735.805	18.37	0.6737	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			745.13440	703.906	18.37	0.3263	161,898.27	230	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,545.64580	1,635.645	18.67	0.6464	0.00	0	86,321
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,832.61110	1,924.635	18.53	0.6707	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			863.51110	818.835	18.53	0.3293	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,827.59040	1,919.410	18.54	0.6695	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			868.49040	823.610	18.54	0.3305	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,822.57730	1,914.200	18.55	0.6683	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			873.47730	828.400	18.55	0.3317	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			989.77700	938.978	18.55	0.3314	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,029.61630	2,110.707	18.56	0.6675	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			995.01630	944.007	18.56	0.3325	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,024.86880	2,105.756	18.57	0.6664	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,000.26880	949.056	18.57	0.3336	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,034.37700	2,115.678	18.55	0.6686	0.00	0	0
<b>Total \$ / R Option</b>												<b>803,533.52</b>	<b>2,720</b>	<b>1,530,283</b>
<b>Total \$ / R</b>												<b>198,312,195.42</b>	<b>15,507</b>	<b>2,632,207</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			15.38470		15.26730			0.0000	153,847.00	10	1,279
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.65270		15.52710			0.0000	0.00	0	151
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.92740		15.81430			0.0000	0.00	0	80
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.23190		16.09630			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>153,847.00</b>	<b>10</b>	<b>1,510</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			288,561.85360	300,299.148	21.29	0.9855	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			831.85360	829.148	21.29	0.0145	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			287,575.35930	299,311.677	21.27	0.9853	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			845.35930	841.677	21.27	0.0147	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			286,589.04230	298,324.358	21.25	0.9850	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			859.04230	854.358	21.25	0.0150	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			217,834.32240	229,644.287	17.35	0.9086	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			9,124.32240	8,374.287	17.35	0.0914	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			216,974.77740	228,767.379	17.35	0.9075	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			9,264.77740	8,497.379	17.35	0.0925	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			216,116.81360	227,891.654	17.36	0.9064	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			9,406.81360	8,621.654	17.36	0.0936	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			142,218.16080	150,419.806	18.38	0.6748	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			61,788.16080	58,679.806	18.38	0.3252	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			143,301.41790	151,580.257	18.36	0.6779	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			60,871.41790	57,840.257	18.36	0.3221	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			142,739.08750	150,999.404	18.37	0.6764	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			61,309.08750	58,259.404	18.37	0.3236	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			175,528.17360	185,809.725	18.23	0.7015	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			64,898.17360	61,619.725	18.23	0.2985	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			174,967.38860	185,229.915	18.24	0.7001	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			65,337.38860	62,039.915	18.24	0.2999	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			174,408.22460	184,651.701	18.25	0.6988	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			65,778.22460	62,461.700	18.25	0.3012	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>153,847.00</b>	<b>10</b>	<b>1,510</b>
£ / R	On	12/01/2016	Foreign Exchange Future			22.57340		22.51200			0.0000	0.00	0	15
£ / R	On	26/02/2016	Foreign Exchange Future			22.75620		22.70500			0.0000	0.00	0	163
£ / R	On	29/02/2016	Foreign Exchange Future			22.77090		22.71760			0.0000	0.00	0	56

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	07/03/2016	Foreign Exchange Future			22.80520		22.74700			0.0000	0.00	0	50
£ / R	On	14/03/2016	Foreign Exchange Future			22.83960		22.77640			0.0000	1,210,498.80	53	33,566
£ / R	On	13/06/2016	Foreign Exchange Future			23.24640		23.17350			0.0000	0.00	0	848
£ / R	On	08/09/2016	Foreign Exchange Future			23.62180		23.56680			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			23.66930		23.61680			0.0000	0.00	0	225
£ / R	On	19/12/2016	Foreign Exchange Future			24.13770		24.05280			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>1,210,498.80</b>	<b>53</b>	<b>34,923</b>
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			15.22750	14.898	16.45	0.0407	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			1,437.22750	1,498.299	16.45	0.9593	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call			978.69790	1,000.800	16.06	0.6805	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put			363.69790	334.600	16.06	0.3195	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			1,033.81170	1,059.076	15.95	0.6956	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			346.21170	318.176	15.95	0.3044	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			1,030.05070	1,059.176	16.17	0.6738	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			403.05070	373.976	16.17	0.3262	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			3,606.01430	3,669.273	18.98	0.9755	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			19.61430	19.673	18.98	0.0245	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			3,596.10910	3,659.371	18.95	0.9754	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			19.70910	19.771	18.95	0.0246	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			3,586.20450	3,649.470	18.91	0.9752	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			19.80450	19.870	18.91	0.0248	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			2,091.28000	2,150.392	14.76	0.9191	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			64.88000	60.792	14.76	0.0809	0.00	0	21,300
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			393.18760	401.644	18.95	0.3156	0.00	0	11,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			1,566.78760	1,512.044	18.95	0.6844	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,836.44410	2,902.764	16.10	0.8823	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			162.94410	156.364	16.10	0.1177	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,827.48760	2,893.763	16.09	0.8816	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			163.98760	157.363	16.09	0.1184	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,845.40350	2,911.768	16.11	0.8830	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			161.90350	155.368	16.11	0.1170	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,052.95770	2,087.188	16.74	0.6880	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			746.15770	725.388	16.74	0.3120	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,047.05240	2,081.184	16.74	0.6869	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			750.25240	729.384	16.74	0.3131	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			812.14690	818.972	20.49	0.3323	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,095.34690	3,047.172	20.49	0.6677	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,753.31960	2,798.691	16.24	0.8041	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			386.51960	376.891	16.24	0.1959	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,058.87610	2,093.205	16.73	0.6892	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			742.07610	721.404	16.73	0.3108	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,737.36030	1,762.191	17.47	0.6047	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,120.56030	1,092.891	17.47	0.3953	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,732.85710	1,757.606	17.48	0.6036	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,126.05710	1,098.306	17.48	0.3964	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	Call		1,741.86820	1,766.790	17.46	0.6059	0.00	0	0
£ / R	On	19/09/2016		Foreign Exchange Option	22.99	Put		1,115.06820	1,087.490	17.46	0.3941	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.64	Call		2,394.32510	2,452.637	17.15	0.6773	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.64	Put		981.52510	954.937	17.15	0.3227	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.65	Call		2,388.81900	2,447.032	17.15	0.6763	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.65	Put		986.01900	959.332	17.15	0.3237	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.63	Call		2,399.85120	2,458.253	17.14	0.6782	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.63	Put		977.05120	950.553	17.14	0.3218	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>56,828</b>	
<b>Total £ / R</b>											<b>1,210,498.80</b>	<b>53</b>	<b>91,751</b>	
¥ / R	On	14/03/2016		Foreign Exchange Future			0.12748	0.12628		0.0000	0.00	0	6,938	
¥ / R	On	13/06/2016		Foreign Exchange Future			0.13005	0.12879		0.0000	0.00	0	4,588	
¥ / R	On	19/09/2016		Foreign Exchange Future			0.13282	0.13164		0.0000	0.00	0	0	
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>11,526</b>	
¥ / R	On	14/03/2016		Foreign Exchange Option	0.12	Call		795.26950	884.787	17.27	0.7808	0.00	0	0
¥ / R	On	14/03/2016		Foreign Exchange Option	0.12	Put		167.66950	137.287	17.27	0.2192	0.00	0	0
¥ / R	On	14/03/2016		Foreign Exchange Option	0.10	Call		2,628.08980	2,747.743	16.46	0.9991	0.00	0	0
¥ / R	On	14/03/2016		Foreign Exchange Option	0.10	Put		0.48980	0.243	16.46	0.0009	0.00	0	0
¥ / R	On	14/03/2016		Foreign Exchange Option	0.11	Call		1,644.30680	1,758.358	16.46	0.9724	0.00	0	0
¥ / R	On	14/03/2016		Foreign Exchange Option	0.11	Put		16.70680	10.858	16.46	0.0276	0.00	0	0
¥ / R	On	13/06/2016		Foreign Exchange Option	0.13	Call		617.98560	676.505	18.82	0.5272	0.00	0	0
¥ / R	On	13/06/2016		Foreign Exchange Option	0.13	Put		739.38560	671.005	18.82	0.4728	0.00	0	0
¥ / R	On	13/06/2016		Foreign Exchange Option	0.11	Call		1,940.96990	2,059.547	17.46	0.9264	0.00	0	0
¥ / R	On	13/06/2016		Foreign Exchange Option	0.11	Put		62.36990	54.047	17.46	0.0736	0.00	0	0
¥ / R	On	13/06/2016		Foreign Exchange Option	0.12	Call		1,135.91930	1,233.745	17.50	0.7662	0.00	0	0
¥ / R	On	13/06/2016		Foreign Exchange Option	0.12	Put		257.31930	228.245	17.50	0.2338	0.00	0	0
¥ / R	On	19/09/2016		Foreign Exchange Option	0.11	Call		2,273.78590	2,384.682	18.04	0.9012	0.00	0	0
¥ / R	On	19/09/2016		Foreign Exchange Option	0.11	Put		109.98590	103.082	18.04	0.0988	0.00	0	0
¥ / R	On	19/09/2016		Foreign Exchange Option	0.12	Call		1,481.84840	1,577.118	17.79	0.7696	0.00	0	0
¥ / R	On	19/09/2016		Foreign Exchange Option	0.12	Put		318.04840	295.518	17.79	0.2304	0.00	0	0
¥ / R	On	19/09/2016		Foreign Exchange Option	0.13	Call		938.60910	999.265	18.83	0.5844	0.00	0	0
¥ / R	On	19/09/2016		Foreign Exchange Option	0.13	Put		774.80910	717.665	18.83	0.4156	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>11,526</b>	
€ / R	On	29/12/2015		Foreign Exchange Future			16.64070	16.39900		0.0000	0.00	0	0	
€ / R	On	25/01/2016		Foreign Exchange Future			16.74060	16.49920		0.0000	0.00	0	0	
€ / R	On	29/01/2016		Foreign Exchange Future			16.75720	16.51330		0.0000	0.00	0	0	
€ / R	On	19/02/2016		Foreign Exchange Future			16.82060	16.58730		0.0000	0.00	0	0	
€ / R	On	26/02/2016		Foreign Exchange Future			16.84370	16.61190		0.0000	0.00	0	34	
€ / R	On	07/03/2016		Foreign Exchange Future			16.88420	16.64670		0.0000	0.00	0	5	
€ / R	On	14/03/2016		Foreign Exchange Future			16.91250	16.67110		0.0000	879,450.00	52	69,642	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Future			17.25500		17.00190			0.0000	0.00	0	5,522
€ / R	On	19/09/2016	Foreign Exchange Future			17.62040		17.37870			0.0000	0.00	0	6,030
€ / R	On	19/12/2016	Foreign Exchange Future			18.02600		17.75520			0.0000	0.00	0	4,500
<b>Total € / R Future</b>												<b>879,450.00</b>	<b>52</b>	<b>85,733</b>
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			710.02940	944.271	20.65	0.9798	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			11.02940	3.571	20.65	0.0202	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			1,101.72990	1,341.453	23.33	0.9956	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			2.72990	0.753	23.33	0.0044	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,895.04080	2,134.745	19.91	0.9884	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			5.84080	4.145	19.91	0.0116	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,885.14040	2,124.817	19.87	0.9882	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			5.94040	4.217	19.87	0.0118	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,875.24190	2,114.890	19.83	0.9880	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			6.04190	4.290	19.83	0.0120	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			1,658.02430	1,896.887	18.91	0.9823	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			8.82430	6.287	18.91	0.0177	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			1,590.09240	1,827.712	18.62	0.9800	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			10.89240	7.112	18.62	0.0200	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			1,388.14000	1,620.301	17.45	0.9655	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			24.84000	13.101	17.45	0.0345	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			1,056.28090	1,272.558	17.35	0.9189	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			62.98090	35.358	17.35	0.0811	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			252.93420	174.933	17.39	0.2429	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			1,271.69260	1,471.733	17.01	0.9073	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			84.39260	51.133	17.01	0.0927	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			780.23420	935.533	17.39	0.7571	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			1,194.21290	1,384.659	17.20	0.8724	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			122.31290	80.959	17.20	0.1276	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			1,221.70890	1,414.380	17.23	0.8576	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			145.00890	100.180	17.23	0.1424	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,478.46790	3,718.822	22.81	0.9902	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			7.36790	6.322	22.81	0.0098	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			2,837.13790	3,075.615	20.98	0.9796	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			16.03790	13.115	20.98	0.0204	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			859.02390	1,013.078	17.49	0.7240	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			337.92390	250.578	17.49	0.2760	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			772.67640	915.872	17.63	0.6846	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			401.57640	303.372	17.63	0.3154	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			3,627.35510	3,867.840	23.23	0.9917	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			6.25510	5.340	23.23	0.0083	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			984.36330	1,154.371	17.37	0.7730	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			263.26330	191.872	17.37	0.2270	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			958.36740	1,124.891	17.38	0.7637	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			277.26740	202.391	17.38	0.2363	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			8.34830	10.905	24.59	0.0160	425.28	39	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	21.90	Put			5,237.24830	4,998.405	24.59	0.9840	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			1,771.31650	1,998.088	17.88	0.9308	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			60.21650	45.588	17.88	0.0692	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,690.02140	1,912.947	17.63	0.9237	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			68.92140	50.447	17.63	0.0763	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			495.93710	591.881	18.21	0.5207	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			724.83710	579.381	18.21	0.4793	22,595.87	39	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			2,661.02090	2,898.549	20.48	0.9751	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			19.92090	16.049	20.48	0.0249	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			2,110.45410	2,342.920	18.89	0.9533	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			39.35410	30.420	18.89	0.0467	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			951.94070	1,117.584	17.38	0.7613	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			280.84070	205.085	17.38	0.2387	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			2,700.08570	2,937.845	20.59	0.9762	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			18.98570	15.345	20.59	0.0238	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,690.31550	2,928.018	20.56	0.9759	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			19.21550	15.518	20.56	0.0241	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,417.63720	1,622.660	17.24	0.8857	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			116.53720	80.160	17.24	0.1143	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			2,680.54750	2,918.193	20.54	0.9757	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			19.44750	15.693	20.54	0.0243	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,827.21130	2,055.114	18.05	0.9351	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			56.11130	42.614	18.05	0.0649	0.00	0	33,200
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,416.04050	1,596.317	17.17	0.7634	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			374.14050	301.317	17.17	0.2366	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,851.52360	3,093.786	17.17	0.9557	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,925.91780	2,140.567	17.03	0.8652	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			184.01780	145.567	17.03	0.1348	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			49.62360	38.786	17.17	0.0443	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,942.03190	2,157.424	17.03	0.8676	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			180.13190	142.424	17.03	0.1324	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,933.96570	2,148.988	17.03	0.8664	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			182.06570	143.988	17.03	0.1336	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			186.87070	148.732	16.72	0.1130	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,607.28230	2,810.616	16.73	0.8860	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			188.58230	150.216	16.73	0.1140	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,623.86750	2,827.656	16.72	0.8879	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			185.16750	147.256	16.72	0.1121	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,615.57070	2,819.132	16.72	0.8870	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,650.84520	4,382.728	23.15	0.7666	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,643.51480	1,798.285	17.40	0.6656	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			878.31480	762.285	17.40	0.3344	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			597.48910	636.169	21.69	0.2899	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,642.28910	3,410.169	21.69	0.7101	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			888.80360	771.315	17.42	0.3369	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,968.10910	2,148.421	16.95	0.7402	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	16.40	Put			612.90910	522.421	16.95	0.2598	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,687.05960	1,848.361	17.33	0.6771	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			831.85960	722.361	17.33	0.3229	56,344.17	78	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			506.04520	508.728	23.15	0.2334	39,680.75	78	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,638.75170	1,792.793	17.41	0.6643	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			883.55170	766.793	17.41	0.3357	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,634.00360	1,787.315	17.42	0.6631	0.00	0	0
<b>Total € / R Option</b>												<b>119,046.06</b>	<b>234</b>	<b>335,870</b>
<b>Total € / R</b>												<b>998,496.06</b>	<b>286</b>	<b>421,603</b>
AU\$ / R	On	15/01/2016	Foreign Exchange Future			11.01660		10.83010			0.0000	0.00	0	3
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.10140		10.91410			0.0000	2,497,815.00	225	13,588
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.24820		11.05430			0.0000	0.00	0	2,608
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.40100		11.21500			0.0000	0.00	0	500
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.58170		11.37830			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>2,497,815.00</b>	<b>225</b>	<b>16,699</b>
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			890.64150	1,073.594	21.33	0.9705	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			10.54150	6.994	21.33	0.0295	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			881.02380	1,063.777	21.25	0.9698	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			10.92380	7.177	21.25	0.0302	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			871.41900	1,053.965	21.17	0.9690	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			11.31900	7.365	21.17	0.0310	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			185.41300	245.467	17.58	0.3917	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			671.31300	544.067	17.58	0.6083	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,424.74570	1,607.767	18.93	0.9607	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			20.64570	16.367	18.93	0.0393	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,150.34350	1,329.384	17.82	0.9344	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			36.24350	27.984	17.82	0.0656	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			655.76960	802.631	16.83	0.8033	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			141.66960	101.231	16.83	0.1967	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,443.95200	1,627.169	19.00	0.9621	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			19.85200	15.769	19.00	0.0379	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,434.34510	1,617.465	18.97	0.9614	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			20.24510	16.065	18.97	0.0386	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			136.72390	106.643	16.21	0.1543	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,106.88480	1,271.490	16.22	0.8497	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			132.58480	103.290	16.22	0.1503	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,098.94210	1,263.157	16.22	0.8477	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			134.64210	104.957	16.22	0.1523	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,091.02390	1,254.843	16.21	0.8457	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			215.16900	184.434	16.28	0.1942	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,222.74560	1,377.535	16.27	0.8040	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			217.74560	186.535	16.27	0.1960	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,237.61460	1,393.354	16.29	0.8076	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			212.61460	182.354	16.29	0.1924	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,230.16900	1,385.434	16.28	0.8058	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,113.80470	1,267.237	16.16	0.7242	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			395.50470	345.537	16.16	0.2758	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,107.48840	1,260.522	16.16	0.7222	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			399.18840	348.822	16.16	0.2778	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,101.19830	1,253.828	16.16	0.7203	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			402.89830	352.128	16.16	0.2797	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>600</b>
<b>Total AU\$ / R</b>												<b>2,497,815.00</b>	<b>225</b>	<b>17,299</b>
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.03480		10.94080			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.23020		11.13020			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>2</b>
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			258.27420	220.784	15.44	0.3759	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			399.70060	457.150	15.42	0.6338	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			248.90060	212.350	15.42	0.3662	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			394.36290	451.341	15.43	0.6290	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			253.56290	216.541	15.43	0.3710	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			389.07420	445.584	15.44	0.6241	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			625.36620	686.515	15.95	0.6372	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			365.16620	326.315	15.95	0.3628	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			620.17250	680.985	15.97	0.6340	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			369.97250	330.785	15.97	0.3660	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			615.01350	675.487	15.98	0.6308	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			374.81350	335.287	15.98	0.3692	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>2</b>
CF CANDCO	On	22/12/2015	Foreign Exchange Future			789.40510		789.40510			0.0000	0.00	0	0
<b>Total CF CANDO CAGJ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAGJ</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	14/03/2016	Foreign Exchange Future			15.63120		15.43630			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			15.97810		15.77300			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,452</b>
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			807.18520	925.551	18.76	0.6960	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			360.88520	284.351	18.76	0.3040	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			801.46410	919.225	18.77	0.6933	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			365.16410	288.025	18.77	0.3067	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			795.77550	912.929	18.78	0.6906	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			369.47550	291.729	18.78	0.3094	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,646.99210	1,799.433	18.31	0.8121	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			273.99210	221.333	18.31	0.1879	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,639.74400	1,791.803	18.32	0.8106	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			276.74400	223.703	18.32	0.1894	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,654.26210	1,807.422	18.32	0.8135	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			271.26210	219.322	18.32	0.1865	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>6,452</b>
CNH / R	On	14/03/2016	Foreign Exchange Future			2.32300		2.30440			0.0000	0.00	0	158
CNH / R	On	13/06/2016	Foreign Exchange Future			2.34370		2.32460			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>158</b>
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,437.53240	1,578.368	19.09	0.7399	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			393.53240	348.368	19.09	0.2601	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,371.19050	1,508.291	19.09	0.7235	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			427.19050	378.292	19.09	0.2765	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,507.80470	1,651.382	19.13	0.7555	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			363.80470	321.382	19.13	0.2445	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,825.36320	1,966.285	18.82	0.6974	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			679.36320	629.285	18.82	0.3026	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,764.81060	1,900.855	18.80	0.6853	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			718.81060	663.855	18.80	0.3147	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,705.64160	1,836.699	18.79	0.6730	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			759.64160	699.699	18.79	0.3270	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>158</b>
DKK / R	On	14/03/2016	Foreign Exchange Future			2.27320		2.24060			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.32130		2.28710			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,389.22130	1,620.461	20.67	0.7306	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			483.22130	388.461	20.67	0.2694	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,327.94360	1,552.959	20.71	0.7145	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			521.94360	420.959	20.71	0.2855	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,454.45630	1,691.116	20.67	0.7459	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			448.45630	359.116	20.67	0.2541	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,411.89290	2,673.806	20.94	0.7780	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			540.89290	460.806	20.94	0.2220	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,552.67480	2,822.314	20.94	0.7972	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			481.67480	409.314	20.94	0.2028	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,481.70050	2,747.527	20.94	0.7877	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			510.70050	434.527	20.94	0.2123	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/03/2016	Foreign Exchange Future			0.14820		0.14650			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.14800		0.14680			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.14790		0.14520			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			0.06880		0.06980			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06510		0.06730			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06270		0.06490			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			10.43860		10.27790			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.56500		10.39800			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.69410		10.53550			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			1,145.50320	1,305.086	14.30	0.9763	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			7.60320	6.486	14.30	0.0237	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,135.65400	1,295.204	14.24	0.9758	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			7.75400	6.604	14.24	0.0242	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,125.80800	1,285.324	14.18	0.9753	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			7.90800	6.725	14.18	0.0247	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,430.79730	1,589.223	15.81	0.9349	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			42.79730	34.223	15.81	0.0651	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,449.28640	1,608.008	15.85	0.9370	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			41.28640	33.008	15.85	0.0630	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,440.03580	1,598.611	15.83	0.9360	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			42.03580	33.611	15.83	0.0640	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,225.07290	1,363.511	15.43	0.8382	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			149.57290	129.411	15.43	0.1618	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,217.06300	1,355.271	15.42	0.8364	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			151.56300	131.171	15.42	0.1636	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,209.07630	1,347.048	15.41	0.8345	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			153.57630	132.948	15.41	0.1655	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 NZ\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €On	14/03/2016	Foreign Exchange Future			1.09930		1.09200			0.0000	109,930.00	100	4,406
QUANTO €On	13/06/2016	Foreign Exchange Future			1.10240		1.09500			0.0000	0.00	0	0
QUANTO €On	19/09/2016	Foreign Exchange Future			1.10630		1.09890			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>109,930.00</b>	<b>100</b>	<b>4,406</b>
<b>Total QUANTO € / \$</b>											<b>109,930.00</b>	<b>100</b>	<b>4,406</b>
RAIN	On 13/06/2016	Foreign Exchange Future			27,005.65000		26,726.14000			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			10.92610		10.81340			0.0000	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Future			11.09300		10.97460			0.0000	0.00	0	0
<b>Total SGD / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On 14/03/2016	Foreign Exchange Option	9.98	Call			895.41040	995.532	16.36	0.8850	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.98	Put			62.01040	49.432	16.36	0.1150	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Call			887.02290	986.860	16.36	0.8824	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Put			63.62290	50.760	16.36	0.1176	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Call			878.66870	978.216	16.36	0.8799	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Put			65.26870	52.116	16.36	0.1201	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.21	Call			947.16220	1,042.492	16.25	0.7868	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.21	Put			182.56220	159.492	16.25	0.2132	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.19	Call			961.78530	1,057.660	16.26	0.7918	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.19	Put			177.18530	154.660	16.26	0.2082	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.20	Call			954.46060	1,050.064	16.26	0.7893	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.20	Put			179.86060	157.064	16.26	0.2107	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			5.11450		5.12920			0.0000	0.00	0	0
TRY / R	On 13/06/2016	Foreign Exchange Future			5.07550		5.08880			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			653.20950	638.587	18.83	0.9326	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.49	Put			14.00950	14.087	18.83	0.0674	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.50	Call			643.75680	629.120	18.74	0.9302	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.50	Put			14.55680	14.620	18.74	0.0698	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.51	Call			634.32420	619.673	18.65	0.9277	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
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			15.12420	15.173	18.65	0.0723	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			432.42720	422.328	17.08	0.7268	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			103.62720	106.828	17.08	0.2732	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			425.10330	415.117	17.05	0.7212	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			106.30330	109.617	17.05	0.2788	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			417.83350	407.963	17.01	0.7154	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			109.03350	112.463	17.01	0.2846	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			1.31180		1.30150			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.22320		1.21290			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total Futures</b>												<b>202360202.70</b>	<b>13,227</b>	<b>1,264,600</b>
<b>Total Options</b>												<b>922579.58</b>	<b>2,954</b>	<b>1,923,581</b>
<b>Grand Total:</b>												<b>203,282,782.28</b>	<b>16,181</b>	<b>3,188,181</b>