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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/12/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/12/2015 Foreign Exchange Future			15.28850		15.28760			0.0000	1,528,850.00	100	0
\$ / R On 05/01/2016 Foreign Exchange Future			15.30230		15.30070			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			15.32050		15.32070			0.0000	0.00	0	4,393
\$ / R On 13/01/2016 Foreign Exchange Future			15.32350		15.32370			0.0000	0.00	0	1,176
\$ / R On 15/01/2016 Foreign Exchange Future			15.32950		15.32960			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			15.36560		15.36520			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			15.37160		15.37110			0.0000	0.00	0	212
\$ / R On 12/02/2016 Foreign Exchange Future			15.41140		15.41050			0.0000	0.00	0	106
\$ / R On 19/02/2016 Foreign Exchange Future			15.43130		15.43020			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			15.44830		15.44710			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			15.45120		15.44990			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			15.45970		15.45830			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			15.46540		15.46410			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			15.47990		15.47850			0.0000	0.00	0	187
\$ / R On 11/03/2016 Foreign Exchange Future			15.49140		15.49010			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.50000		15.49870			0.0000	169,647,500.00	10,945	1,007,896
\$ / R On 15/03/2016 Foreign Exchange Future			15.50290		15.50160			0.0000	0.00	0	50
\$ / R On 16/03/2016 Foreign Exchange Future			15.50580		15.50450			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.52600		15.52470			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.54330		15.54200			0.0000	0.00	0	0
\$ / R On 15/04/2016 Foreign Exchange Future			15.59320		15.59170			0.0000	0.00	0	50

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 Future			15.60200		15.60040			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			15.62560		15.62380			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			15.66680		15.66480			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.67560		15.67360			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			15.71690		15.71450			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.72860		15.72620			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			15.74630		15.74380			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.75220		15.74960			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.75510		15.75260			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.76690		15.76430			0.0000	16,381,809.10	1,039	48,671
\$ / R	On	24/06/2016	Foreign Exchange Future			15.79930		15.79640			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.81110		15.80810			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.89910		15.89640			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.94470		15.94220			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.99030		15.98800			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.02380		16.02160			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.02990		16.02770			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.03290		16.03070			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.04510		16.04300			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.05120		16.04910			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.06330		16.06130			0.0000	0.00	0	33,424
\$ / R	On	28/09/2016	Foreign Exchange Future			16.09070		16.08880			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.18150		16.17870			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.28900		16.28510			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.34110		16.33670			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.35740		16.35280			0.0000	0.00	0	6,418
\$ / R	On	13/03/2017	Foreign Exchange Future			16.57200		16.56730			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			16.81200		16.80770			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>187,558,159.10</b>	<b>12,084</b>	<b>1,104,434</b>
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call			1,787.60000	1,788.500	19.14	1.0000	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put			0.00000	0.000	19.14	0.0000	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call			1,367.60000	1,368.500	19.14	1.0000	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put			0.00000	0.000	19.14	0.0000	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Call			266.15900	256.327	17.57	0.6932	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Put			85.45900	74.027	17.57	0.3068	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	14.97	Call			379.15850	372.540	18.18	0.8119	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	14.97	Put			48.45850	40.240	18.18	0.1881	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	14.98	Call			371.12320	364.289	18.13	0.8052	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	14.98	Put			50.42320	41.989	18.13	0.1948	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			1,523.96900	1,522.948	23.24	0.9898	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			3.26900	2.448	23.24	0.0102	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			2,393.94700	2,393.677	26.70	0.9992	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			0.24700	0.177	26.70	0.0008	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call			446.40040	437.631	18.18	0.7168	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put			116.80040	108.131	18.18	0.2832	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Call			950.05570	946.429	19.02	0.9387	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Put			20.45570	16.928	19.02	0.0613	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Call			595.02960	587.878	18.02	0.8221	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Put			10.00020	8.003	20.79	0.0296	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Put			65.42960	58.379	18.02	0.1779	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Call			518.02760	509.984	18.10	0.7725	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Put			88.42760	80.484	18.10	0.2275	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call			1,337.50830	1,335.766	21.37	0.9767	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put			7.90830	6.266	21.37	0.0233	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call			1,239.60020	1,237.503	20.79	0.9704	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			433.59250	425.383	18.17	0.6136	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			228.39250	219.783	18.17	0.3864	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			348.99170	340.791	18.40	0.5332	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			303.79170	295.191	18.40	0.4668	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			1,868.19760	1,868.043	19.48	0.9915	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			2.99760	2.443	19.48	0.0085	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			930.78450	926.498	17.49	0.8904	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			45.58450	40.898	17.49	0.1096	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			3,565.28940	3,565.661	26.82	0.9998	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			0.08940	0.061	26.82	0.0002	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			2,396.20120	2,396.339	21.74	0.9974	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			1.00120	0.739	21.74	0.0026	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			2,256.53140	2,256.610	21.15	0.9965	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			1.33140	1.010	21.15	0.0035	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			1,638.41360	1,637.579	18.82	0.9809	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			7.31360	5.979	18.82	0.0191	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			1,137.36680	1,134.294	17.35	0.9345	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			26.26680	22.694	17.35	0.0655	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call			924.01290	919.090	17.47	0.8794	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put			52.91290	47.490	17.47	0.1206	0.00	0	2,000
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			3,810.78420	3,811.646	25.51	0.9994	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.28420	0.246	25.51	0.0006	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			421.45540	412.457	18.85	0.5177	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			410.95540	401.057	18.85	0.4823	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			1,529.28410	1,526.348	17.46	0.9436	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			29.08410	25.048	17.46	0.0564	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			1,198.59340	1,193.165	17.61	0.8807	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			68.39340	61.865	17.61	0.1193	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			734.14870	725.266	18.10	0.7044	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			213.94870	203.966	18.10	0.2956	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			812.56180	803.638	18.00	0.7244	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			205.46180	195.338	18.00	0.2756	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			398.77980	389.547	19.39	0.4519	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			591.67980	581.247	19.39	0.5481	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			3,648.14340	3,649.209	23.95	0.9979	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			1.04340	0.909	23.95	0.0021	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			1,964.99580	1,963.932	18.83	0.9666	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			17.89580	15.632	18.83	0.0334	0.00	0	150
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			951.76730	943.817	17.80	0.7823	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			151.86730	142.617	17.80	0.2177	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			1,002.46700	994.917	17.69	0.7942	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			144.16700	135.217	17.69	0.2058	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			1,576.54660	1,573.329	17.41	0.9329	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			38.24660	33.629	17.41	0.0671	0.00	0	100
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			1,013.58850	1,005.888	17.76	0.7914	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			149.48850	140.488	17.76	0.2086	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			1,006.03800	998.284	17.77	0.7887	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			151.93800	142.884	17.77	0.2113	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			998.51640	990.710	17.77	0.7860	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			154.41640	145.310	17.77	0.2140	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			1,000.29930	992.434	17.77	0.7739	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			171.79930	162.534	17.77	0.2261	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,966.72210	2,967.908	21.54	0.9878	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			6.62210	6.508	21.54	0.0122	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			204.91760	198.364	21.75	0.2321	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			1,456.21760	1,448.364	21.75	0.7679	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			23.54080	19.567	29.09	0.0262	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			4,754.84080	4,749.567	29.09	0.9738	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			315.14280	307.144	20.55	0.3357	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			1,016.44280	1,007.144	20.55	0.6643	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			282.21760	274.650	20.85	0.3061	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			1,123.51760	1,114.650	20.85	0.6939	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			248.93470	241.748	21.20	0.2750	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			1,250.23470	1,241.748	21.20	0.7250	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			369.03050	360.405	20.11	0.3820	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			870.33050	860.405	20.11	0.6180	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			338.34610	330.057	20.35	0.3560	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			949.64610	940.057	20.35	0.6440	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			327.82950	319.668	20.44	0.3468	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			979.12950	969.668	20.44	0.6532	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			449.22520	439.951	19.56	0.4464	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			700.52520	689.951	19.56	0.5536	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			415.31340	406.273	19.78	0.4198	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			766.61340	756.273	19.78	0.5802	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			371.95310	363.296	20.08	0.3845	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			863.25310	853.296	20.08	0.6155	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			516.94450	507.358	19.16	0.4969	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			588.24450	577.358	19.16	0.5031	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			508.97600	499.419	19.20	0.4911	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			600.27600	589.419	19.20	0.5089	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			505.03720	495.491	19.22	0.4883	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			606.33720	595.491	19.22	0.5117	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call		533.22250	523.590	19.07	0.5085	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put		564.52250	553.590	19.07	0.4915	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call		525.02740	515.414	19.11	0.5027	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put		576.32740	565.414	19.11	0.4973	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call		520.97160	511.373	19.14	0.4998	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put		582.27160	571.373	19.14	0.5002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call		691.41150	681.783	18.54	0.6077	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put		392.71150	381.783	18.54	0.3923	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call		665.20480	655.529	18.62	0.5925	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put		416.50480	405.529	18.62	0.4075	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call		654.94160	645.252	18.65	0.5864	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put		426.24160	415.252	18.65	0.4136	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call		786.44610	777.113	18.28	0.6594	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put		317.74610	307.113	18.28	0.3406	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call		780.60050	771.243	18.30	0.6564	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put		321.90050	311.243	18.30	0.3436	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call		712.94450	703.368	18.48	0.6199	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put		374.24450	363.368	18.48	0.3801	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call		810.14950	800.915	18.22	0.6715	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put		301.44950	290.915	18.22	0.3285	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call		804.17550	794.917	18.24	0.6684	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put		305.47550	294.917	18.24	0.3316	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call		798.23360	788.948	18.25	0.6654	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put		309.53360	298.948	18.25	0.3346	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call		998.52600	990.366	17.83	0.7555	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put		199.82600	190.365	17.83	0.2445	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call		963.13080	954.741	17.85	0.7420	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		214.43080	204.740	17.85	0.2580	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		865.35980	856.395	18.08	0.6984	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		266.65980	256.395	18.08	0.3016	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call		1,170.25760	1,163.297	17.74	0.8133	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put		141.55760	133.297	17.74	0.1867	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call		1,147.05810	1,139.930	17.75	0.8062	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put		148.35810	139.930	17.75	0.1938	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call		1,078.87650	1,071.263	17.79	0.7841	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put		170.17650	161.263	17.79	0.2159	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		1,380.50060	1,375.077	17.63	0.8688	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		91.80060	85.077	17.63	0.1312	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call		1,338.85270	1,333.125	17.65	0.8590	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put		100.15270	93.125	17.65	0.1410	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		1,297.76340	1,291.735	17.67	0.8488	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		109.06340	101.735	17.67	0.1512	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,561.06150	1,556.914	17.54	0.9052	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		62.36150	56.914	17.54	0.0948	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call		1,473.99400	1,469.240	17.58	0.8888	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put		75.29400	69.240	17.58	0.1112	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call		1,388.89570	1,383.533	17.62	0.8707	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		90.19570	83.533	17.62	0.1293	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		1,781.93410	1,779.469	18.01	0.9319	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		43.23410	39.469	18.01	0.0681	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		1,614.49270	1,610.723	17.54	0.9139	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		55.79270	50.723	17.54	0.0861	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call		1,605.28140	1,601.431	17.52	0.9128	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put		56.58140	51.431	17.52	0.0872	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		1,980.63370	1,979.357	18.56	0.9484	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		31.93370	29.357	18.56	0.0516	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		1,904.56460	1,902.874	18.35	0.9426	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		35.86460	32.874	18.35	0.0574	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call		1,791.32040	1,788.919	18.04	0.9328	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put		42.62040	38.919	18.04	0.0672	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,317.73380	2,317.796	19.48	0.9680	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		19.03380	17.796	19.48	0.0320	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		2,259.52140	2,259.402	19.32	0.9652	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		20.82140	19.402	19.32	0.0348	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		2,028.38590	2,027.346	18.69	0.9518	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		29.68590	27.346	18.69	0.0482	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		2,709.04520	2,709.937	20.52	0.9817	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		10.34520	9.937	20.52	0.0183	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		2,561.73200	2,562.380	20.13	0.9774	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		13.03200	12.380	20.13	0.0226	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		2,415.07230	2,415.399	19.74	0.9721	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		16.37230	15.399	19.74	0.0279	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		3,243.28220	3,244.517	21.98	0.9915	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		4.58220	4.516	21.98	0.0085	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		2,955.69860	2,956.864	21.17	0.9872	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		6.99860	6.864	21.17	0.0128	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		2,768.12560	2,769.096	20.68	0.9832	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		9.42560	9.096	20.68	0.0168	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		3,452.16780	3,453.370	22.59	0.9937	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		3.46780	3.370	22.59	0.0063	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		3,442.21420	3,443.417	22.56	0.9936	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		3.51420	3.417	22.56	0.0064	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		3,392.45540	3,393.665	22.42	0.9931	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		3.75540	3.665	22.42	0.0069	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		3,551.73610	3,552.929	22.89	0.9945	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		3.03610	2.929	22.89	0.0055	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		3,501.94490	3,503.142	22.74	0.9941	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		3.24490	3.142	22.74	0.0059	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		3,462.12210	3,463.323	22.62	0.9938	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		3.42210	3.323	22.62	0.0062	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		3,701.18590	3,702.372	23.33	0.9955	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		2.48590	2.372	23.33	0.0045	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	14/03/2016	Foreign Exchange Option	11.60	Call			3,900.60220	3,901.788	23.92	0.9966	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			1.90220	1.788	23.92	0.0034	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			3,671.28740	3,672.475	23.24	0.9954	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			2.58740	2.475	23.24	0.0046	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,591.57860	3,592.769	23.00	0.9948	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			2.87860	2.769	23.00	0.0052	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			4,449.60290	4,450.810	25.53	0.9985	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.90290	0.810	25.53	0.0015	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,950.47860	3,951.665	24.06	0.9969	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			1.77860	1.665	24.06	0.0031	0.00	0	42,370
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			440.75730	431.562	19.66	0.4372	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			729.15730	718.662	19.66	0.5628	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,189.04250	2,188.631	19.08	0.9600	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			24.54250	22.831	19.08	0.0400	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,059.88940	1,052.060	17.86	0.7720	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			185.38940	176.260	17.86	0.2280	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			867.21620	858.109	18.22	0.6768	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			312.51620	302.109	18.22	0.3232	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,899.62180	1,898.237	18.22	0.9321	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			44.92180	42.237	18.22	0.0679	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,080.06080	2,079.059	18.37	0.9432	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			38.06080	35.759	18.37	0.0568	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			737.95640	728.350	18.58	0.5994	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			445.95640	435.050	18.58	0.4006	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			446.36460	437.268	19.88	0.4142	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			864.36460	853.968	19.88	0.5858	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,745.51270	3,746.796	22.48	0.9940	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			3.51270	3.496	22.48	0.0060	0.00	0	250
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			543.42790	537.664	19.79	0.4517	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			841.72790	834.464	19.79	0.5483	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,725.65380	1,723.337	17.62	0.8821	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			95.25380	91.337	17.62	0.1179	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			745.74920	740.199	18.91	0.5654	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			565.34920	558.199	18.91	0.4346	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			462.32220	458.810	20.49	0.3831	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,128.52220	1,123.210	20.49	0.6169	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,829.10870	3,831.044	21.09	0.9916	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			5.30870	5.444	21.09	0.0084	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,176.39520	2,176.914	17.94	0.9304	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			52.59520	51.314	17.94	0.0696	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			675.27460	671.310	19.33	0.5141	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			711.47460	705.710	19.33	0.4859	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			798.29050	796.528	19.07	0.5576	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			643.49050	639.728	19.07	0.4424	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,557.65820	1,556.165	17.67	0.8218	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			172.85820	169.365	17.67	0.1782	0.00	0	8,403

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			624.94020	623.881	19.90	0.4611	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			931.34020	928.281	19.90	0.5389	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			628.30440	629.370	20.14	0.4457	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,043.80440	1,042.470	20.14	0.5543	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			469.07220	470.014	21.13	0.3519	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,454.57220	1,453.114	21.13	0.6481	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,921.31640	3,923.966	19.77	0.9900	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			6.81640	7.066	19.77	0.0100	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,280.58500	2,282.835	17.50	0.9210	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			66.08500	65.935	17.50	0.0790	0.00	0	150
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,257.80970	1,258.556	18.06	0.7143	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			351.60970	349.956	18.06	0.2857	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,553.24200	3,556.130	18.08	0.9858	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			9.44200	9.830	18.08	0.0142	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			935.09620	937.168	18.95	0.5848	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			641.29620	640.868	18.95	0.4152	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,437.75540	1,439.083	17.90	0.7570	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			288.15540	286.883	17.90	0.2430	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			799.86690	802.603	19.50	0.5205	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			830.26690	830.403	19.50	0.4795	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,511.75560	2,514.729	17.10	0.9390	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			49.15560	49.629	17.10	0.0610	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,502.59890	2,505.565	17.11	0.9381	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			49.99890	50.465	17.11	0.0619	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,493.45480	2,496.411	17.11	0.9372	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			50.85480	51.311	17.11	0.0628	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,606.91720	2,610.096	16.95	0.9460	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			42.61720	43.196	16.95	0.0540	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,524.13940	2,527.266	17.01	0.9386	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			49.83940	50.366	17.01	0.0614	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,514.99810	2,518.117	17.01	0.9377	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			50.69810	51.217	17.01	0.0623	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,505.86710	2,508.979	17.02	0.9369	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			51.56710	52.079	17.02	0.0631	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,334.67910	2,337.600	17.14	0.9188	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			70.37910	70.701	17.14	0.0812	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,308.07280	2,310.954	17.15	0.9157	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			73.77280	74.054	17.15	0.0843	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,711.79130	1,713.077	17.60	0.8184	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			197.49130	196.177	17.60	0.1816	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,527.00540	1,528.582	17.80	0.7752	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			262.70540	261.682	17.80	0.2248	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,290.14250	1,292.313	18.07	0.7093	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			375.84250	375.413	18.07	0.2907	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,239.69980	1,242.030	18.14	0.6935	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			405.39980	405.130	18.14	0.3065	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	15.00	Call		1,198.29030	1,200.721	18.23	0.6794	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		433.99030	433.821	18.23	0.3206	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		699.95500	703.229	20.01	0.4654	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		1,035.65500	1,036.329	20.01	0.5346	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		657.01920	660.253	20.22	0.4431	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		1,122.71920	1,123.353	20.22	0.5569	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		568.27350	571.399	20.72	0.3947	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,333.97350	1,334.499	20.72	0.6053	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		498.36300	501.241	21.21	0.3539	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		1,544.06300	1,544.341	21.21	0.6461	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		471.50270	474.272	21.43	0.3377	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		1,637.20270	1,637.372	21.43	0.6623	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		444.28980	446.943	21.66	0.3210	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,739.98980	1,740.043	21.66	0.6790	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		279.03290	280.659	23.19	0.2145	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		2,584.73290	2,583.759	23.19	0.7855	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		2,879.06540	2,882.297	16.78	0.9655	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		24.76540	25.397	16.78	0.0345	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		2,793.80140	2,797.032	16.83	0.9601	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		29.50140	30.132	16.83	0.0399	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		266.69590	268.229	23.33	0.2061	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		2,672.39590	2,671.329	23.33	0.7939	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		3,613.82650	3,616.842	18.01	0.9859	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		9.52650	9.942	18.01	0.0141	0.00	0	330
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		1,147.16070	1,151.222	18.50	0.6477	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		520.76070	521.922	18.50	0.3523	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		577.15090	581.599	20.89	0.3888	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		1,420.75090	1,422.299	20.89	0.6112	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		2,381.63370	2,385.261	16.83	0.9176	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		73.53370	74.161	16.83	0.0824	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		595.18620	600.137	20.83	0.3952	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		1,407.08620	1,409.037	20.83	0.6048	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		495.02370	499.449	21.55	0.3387	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		1,726.92370	1,728.350	21.55	0.6613	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		4,016.18640	4,019.599	18.73	0.9887	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		8.08640	8.499	18.73	0.0113	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		500.93670	504.245	22.02	0.3184	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,054.53670	2,055.145	22.02	0.6816	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		4,106.25060	4,109.397	18.15	0.9871	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		9.85060	10.297	18.15	0.0129	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		2,476.48730	2,479.771	16.38	0.9155	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		80.08730	80.671	16.38	0.0845	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		566.93650	570.563	21.51	0.3541	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		1,800.53650	1,801.463	21.51	0.6459	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		3,260.45940	3,261.168	14.89	0.9773	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		18.25940	16.468	14.89	0.0227	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,160.15740	1,163.764	18.97	0.6008	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			737.95740	739.064	18.97	0.3992	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,581.62490	2,582.391	16.27	0.9109	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			93.62490	92.091	16.27	0.0891	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			538.62200	541.076	22.18	0.3179	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,250.62200	2,250.776	22.18	0.6821	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			495.65540	497.875	22.47	0.2961	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,437.65540	2,437.575	22.47	0.7039	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,201.65460	4,204.101	18.00	0.9842	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			13.65460	13.801	18.00	0.0158	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			548.70210	550.834	22.21	0.3165	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,327.10210	2,327.035	22.21	0.6835	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,618.50820	2,619.548	16.22	0.9097	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			96.90820	95.748	16.22	0.0903	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,452.31680	2,453.371	16.57	0.8863	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			130.71680	129.571	16.57	0.1137	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			560.39980	562.587	22.13	0.3223	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,278.79980	2,278.787	22.13	0.6777	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,395.30780	2,396.520	16.73	0.8757	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			147.60780	146.620	16.73	0.1243	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			658.94770	661.425	21.50	0.3686	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,931.24770	1,931.525	21.50	0.6314	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,629.69240	2,630.970	16.27	0.9086	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			98.99240	98.070	16.27	0.0914	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			557.77050	559.866	22.21	0.3190	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,327.07050	2,326.966	22.21	0.6810	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			419.88810	421.082	23.32	0.2470	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,086.88810	3,085.982	23.32	0.7530	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,592.45660	1,594.745	18.23	0.7044	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			499.45660	499.645	18.23	0.2956	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,813.49740	2,814.895	15.93	0.9275	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			74.39740	73.695	15.93	0.0725	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,831.03530	2,832.440	15.90	0.9294	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			71.93530	71.240	15.90	0.0706	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,822.25990	2,823.660	15.92	0.9284	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			73.15990	72.460	15.92	0.0716	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,908.78150	1,910.294	17.86	0.7730	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			347.48150	346.994	17.86	0.2270	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			646.89870	648.959	21.73	0.3556	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,085.59870	2,085.659	21.73	0.6444	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			605.24630	607.167	22.01	0.3359	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,243.94630	2,243.867	22.01	0.6641	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			343.95530	344.399	24.53	0.2018	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,832.65530	3,831.099	24.53	0.7982	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,826.47660	2,827.823	15.90	0.9272	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			75.17660	74.523	15.90	0.0728	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,888.04380	2,889.412	15.78	0.9338	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			66.74380	66.112	15.78	0.0662	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,843.99400	2,845.346	15.87	0.9291	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			72.69400	72.046	15.87	0.0709	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,835.22790	2,836.576	15.88	0.9282	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			73.92790	73.276	15.88	0.0718	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,694.43250	2,696.008	16.24	0.9062	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			105.63250	105.308	16.24	0.0938	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			527.67240	528.949	22.66	0.2935	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,688.87240	2,688.249	22.66	0.7065	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			501.45970	502.604	22.86	0.2807	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,822.65970	2,821.904	22.86	0.7193	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,305.61600	4,307.758	17.73	0.9819	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			16.81600	17.058	17.73	0.0181	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,786.15470	2,787.990	15.87	0.9078	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			107.45470	106.490	15.87	0.0922	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			520.98590	522.899	23.24	0.2755	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,112.28590	3,111.399	23.24	0.7245	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			509.33230	511.206	23.34	0.2700	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,180.63230	3,179.706	23.34	0.7300	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,396.00030	4,398.836	17.19	0.9821	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			17.30030	17.336	17.19	0.0179	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,891.93720	2,893.825	15.38	0.9112	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			106.83720	104.825	15.38	0.0888	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			519.15520	522.069	23.95	0.2588	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,634.05520	3,633.070	23.95	0.7412	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,502.94380	4,506.568	16.63	0.9823	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			17.84380	17.568	16.63	0.0177	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,712.49380	3,715.682	14.93	0.9653	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			35.79380	34.582	14.93	0.0347	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,731.92730	3,735.139	14.96	0.9659	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			35.22730	34.039	14.96	0.0341	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,722.21010	3,725.409	14.95	0.9656	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			35.51010	34.309	14.95	0.0344	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,110.94350	3,113.104	14.25	0.9377	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			68.14350	65.704	14.25	0.0623	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,951.45950	2,953.250	14.80	0.9172	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			98.65950	95.850	14.80	0.0828	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,928.95200	1,930.526	17.99	0.7204	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,921.36490	4,921.221	26.76	0.7815	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,568.24510	4,572.308	15.90	0.9845	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			15.44510	14.908	15.90	0.0155	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,001.26860	4,000.753	24.87	0.7444	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,128.15900	3,130.364	14.19	0.9397	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			65.35900	62.964	14.19	0.0603	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,119.54140	3,121.724	14.22	0.9387	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			66.74140	64.324	14.22	0.0613	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			474.16490	478.621	26.76	0.2185	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,407.99490	3,407.250	23.66	0.7114	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			596.99740	600.844	23.80	0.2825	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,494.19740	3,493.444	23.80	0.7175	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			549.20910	553.268	24.75	0.2582	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,946.40910	3,945.868	24.75	0.7418	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			544.06860	548.153	24.87	0.2556	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,186.17420	3,185.457	23.32	0.6950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			635.36550	639.240	23.44	0.2992	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,262.56550	3,261.840	23.44	0.7008	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			632.39760	636.271	23.46	0.2979	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,279.59760	3,278.871	23.46	0.7021	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			610.79490	614.650	23.66	0.2886	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			738.31750	735.674	18.44	0.3364	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,261.40560	1,264.551	19.96	0.5340	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,308.60560	1,307.151	19.96	0.4660	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			722.04740	725.974	22.73	0.3357	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,819.24740	2,818.574	22.73	0.6643	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			648.97420	652.857	23.32	0.3050	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			556.15200	553.126	17.99	0.2796	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,916.70300	1,918.289	18.00	0.7177	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			563.90300	560.889	18.00	0.2823	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,797.63530	1,799.406	18.17	0.6910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			644.83530	642.006	18.17	0.3090	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,691.11750	1,693.074	18.44	0.6636	0.00	0	86,321
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,988.22150	2,006.913	18.63	0.6844	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			760.92150	774.913	18.63	0.3156	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,982.79770	2,001.540	18.64	0.6832	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			765.49770	779.540	18.64	0.3168	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,977.38850	1,996.188	18.65	0.6820	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			770.08850	784.188	18.65	0.3180	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			886.60940	919.926	18.97	0.3209	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,179.12660	2,216.822	18.98	0.6780	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			891.42660	924.822	18.98	0.3220	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,173.94970	2,211.725	18.99	0.6770	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			896.24970	929.725	18.99	0.3230	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,184.30940	2,221.926	18.97	0.6791	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,525,583</b>
<b>Total \$ / R</b>												<b>187,558,159.10</b>	<b>12,084</b>	<b>2,630,017</b>
\$ / R	MAXI	On	14/03/2016	Foreign Exchange Future		15.50000		15.49870			0.0000	77,500.00	5	1,279
\$ / R	MAXI	On	13/06/2016	Foreign Exchange Future		15.76690		15.76430			0.0000	0.00	0	151
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Future		16.06330		16.06130			0.0000	0.00	0	80
\$ / R	MAXI	On	19/12/2016	Foreign Exchange Future		16.35740		16.35280			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Future</b>												<b>77,500.00</b>	<b>5</b>	<b>1,510</b>
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call		311,414.30190	311,541.026	21.60	0.9899		0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put		544.30190	541.026	21.60	0.0101		0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call		310,421.56210	310,548.573	21.57	0.9897		0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put		551.56210	548.573	21.57	0.0103		0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call		309,430.43750	309,556.869	21.54	0.9896		0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put		560.43750	556.869	21.54	0.0104		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call		238,824.90690	239,124.220	17.10	0.9248		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		6,394.90690	6,434.220	17.10	0.0752		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		237,928.93120	238,227.019	17.10	0.9239		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		6,498.93120	6,537.019	17.10	0.0761		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		237,034.08850	237,331.075	17.11	0.9229		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		6,604.08850	6,641.075	17.11	0.0771		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		159,050.05330	159,267.448	18.26	0.6993		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		51,920.05330	51,937.448	18.26	0.3007		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		158,444.73090	158,663.359	18.27	0.6977		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		52,314.73090	52,333.359	18.27	0.3023		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		157,841.17660	158,061.520	18.27	0.6962		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		52,711.17660	52,731.520	18.27	0.3038		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		192,471.20470	192,612.948	18.03	0.7188		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		56,191.20470	55,872.948	18.03	0.2812		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		191,871.73920	192,015.090	18.04	0.7175		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		56,591.73920	56,275.090	18.04	0.2825		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		191,273.89320	191,418.866	18.05	0.7161		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		56,993.89320	56,678.866	18.05	0.2839		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>77,500.00</b>	<b>5</b>	<b>1,510</b>
£ / R	On	12/01/2016	Foreign Exchange Future			22.68760	22.83100		0.0000		0.00	0	15	
£ / R	On	26/02/2016	Foreign Exchange Future			22.88170	23.02400		0.0000		0.00	0	163	
£ / R	On	29/02/2016	Foreign Exchange Future			22.89430	23.03640		0.0000		0.00	0	56	
£ / R	On	07/03/2016	Foreign Exchange Future			22.92440	23.06660		0.0000		0.00	0	50	
£ / R	On	14/03/2016	Foreign Exchange Future			22.95440	23.09670		0.0000		344,316.00	15	33,566	
£ / R	On	13/06/2016	Foreign Exchange Future			23.36010	23.50110		0.0000		0.00	0	848	
£ / R	On	08/09/2016	Foreign Exchange Future			23.76010	23.90720		0.0000		0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Future			23.81160	23.95890		0.0000		0.00	0	225	
£ / R	On	19/12/2016	Foreign Exchange Future			24.26340	24.40940		0.0000		0.00	0	0	
<b>Total £ / R Future</b>												<b>344,316.00</b>	<b>15</b>	<b>34,923</b>
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call		1,753.23120	1,607.252	19.75	0.9718	0.00	0	0	
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put		12.23120	9.652	19.75	0.0282	0.00	0	0	
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call		1,288.53040	1,180.239	19.85	0.6848	0.00	0	0	
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put		354.53040	388.539	19.85	0.3152	0.00	0	0	

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
£ / R	On	29/02/2016		Foreign Exchange Option	22.03	Call		1,348.15800	1,239.381	19.69	0.6966	0.00	0	0
£ / R	On	29/02/2016		Foreign Exchange Option	22.03	Put		341.75800	375.081	19.69	0.3034	0.00	0	0
£ / R	On	07/03/2016		Foreign Exchange Option	22.12	Put		401.76990	438.463	19.85	0.3238	0.00	0	0
£ / R	On	07/03/2016		Foreign Exchange Option	22.12	Call		1,348.36990	1,242.863	19.85	0.6762	0.00	0	0
£ / R	On	14/03/2016		Foreign Exchange Option	19.19	Call		3,940.01190	3,797.830	22.27	0.9651	0.00	0	0
£ / R	On	14/03/2016		Foreign Exchange Option	19.19	Put		33.31190	33.430	22.27	0.0349	0.00	0	0
£ / R	On	14/03/2016		Foreign Exchange Option	19.20	Call		3,930.25130	3,788.070	22.25	0.9648	0.00	0	0
£ / R	On	14/03/2016		Foreign Exchange Option	19.20	Put		33.55130	33.670	22.25	0.0352	0.00	0	0
£ / R	On	14/03/2016		Foreign Exchange Option	19.21	Call		3,920.49240	3,778.310	22.23	0.9646	0.00	0	0
£ / R	On	14/03/2016		Foreign Exchange Option	19.21	Put		33.79240	33.910	22.23	0.0354	0.00	0	0
£ / R	On	14/03/2016		Foreign Exchange Option	20.75	Call		2,449.52360	2,314.189	18.79	0.8889	0.00	0	0
£ / R	On	14/03/2016		Foreign Exchange Option	20.75	Put		102.82360	109.789	18.79	0.1111	0.00	0	21,300
£ / R	On	14/03/2016		Foreign Exchange Option	23.95	Call		588.71570	531.963	22.21	0.3563	0.00	0	11,000
£ / R	On	14/03/2016		Foreign Exchange Option	23.95	Put		1,442.01570	1,527.563	22.21	0.6437	0.00	0	0
£ / R	On	13/06/2016		Foreign Exchange Option	20.50	Call		3,207.10010	3,080.318	18.81	0.8622	0.00	0	0
£ / R	On	13/06/2016		Foreign Exchange Option	20.50	Put		206.00010	220.218	18.81	0.1378	0.00	0	0
£ / R	On	13/06/2016		Foreign Exchange Option	20.51	Call		3,198.59170	3,071.920	18.81	0.8613	0.00	0	0
£ / R	On	13/06/2016		Foreign Exchange Option	20.51	Put		207.49170	221.820	18.81	0.1387	0.00	0	0
£ / R	On	13/06/2016		Foreign Exchange Option	20.49	Call		3,215.61680	3,088.724	18.81	0.8630	0.00	0	0
£ / R	On	13/06/2016		Foreign Exchange Option	20.49	Put		204.51680	218.624	18.81	0.1370	0.00	0	0
£ / R	On	08/09/2016		Foreign Exchange Option	22.26	Call		2,393.20840	2,294.845	18.58	0.6909	0.00	0	0
£ / R	On	08/09/2016		Foreign Exchange Option	22.26	Put		746.00840	794.745	18.58	0.3091	0.00	0	0
£ / R	On	08/09/2016		Foreign Exchange Option	22.27	Call		2,387.09460	2,288.920	18.58	0.6898	0.00	0	0
£ / R	On	08/09/2016		Foreign Exchange Option	22.27	Put		749.89460	798.820	18.58	0.3102	0.00	0	0
£ / R	On	08/09/2016		Foreign Exchange Option	25.85	Call		998.43800	957.448	22.02	0.3568	0.00	0	12,264
£ / R	On	08/09/2016		Foreign Exchange Option	25.85	Put		2,941.23800	3,047.348	22.02	0.6432	0.00	0	0
£ / R	On	08/09/2016		Foreign Exchange Option	21.20	Call		3,109.36330	2,992.182	17.96	0.7984	0.00	0	0
£ / R	On	08/09/2016		Foreign Exchange Option	21.20	Put		402.16330	432.082	17.96	0.2016	0.00	0	12,264
£ / R	On	08/09/2016		Foreign Exchange Option	22.25	Call		2,399.33420	2,300.790	18.57	0.6919	0.00	0	0
£ / R	On	08/09/2016		Foreign Exchange Option	22.25	Put		742.13420	790.690	18.57	0.3081	0.00	0	0
£ / R	On	19/09/2016		Foreign Exchange Option	23.00	Call		2,037.80130	1,957.458	19.09	0.6158	0.00	0	0
£ / R	On	19/09/2016		Foreign Exchange Option	23.00	Put		1,078.90130	1,145.858	19.09	0.3842	0.00	0	0
£ / R	On	19/09/2016		Foreign Exchange Option	23.01	Call		2,032.91800	1,952.746	19.10	0.6148	0.00	0	0
£ / R	On	19/09/2016		Foreign Exchange Option	23.01	Put		1,084.01800	1,151.146	19.10	0.3852	0.00	0	0
£ / R	On	19/09/2016		Foreign Exchange Option	22.99	Call		2,042.69660	1,962.182	19.08	0.6169	0.00	0	0
£ / R	On	19/09/2016		Foreign Exchange Option	22.99	Put		1,073.79660	1,140.582	19.08	0.3831	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.64	Call		2,698.87800	2,605.751	18.11	0.6832	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.64	Put		929.47800	982.351	18.11	0.3168	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.65	Call		2,693.09070	2,600.131	18.11	0.6823	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.65	Put		933.69070	986.731	18.11	0.3177	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.63	Call		2,704.67590	2,611.381	18.10	0.6841	0.00	0	0
£ / R	On	19/12/2016		Foreign Exchange Option	22.63	Put		925.27590	977.981	18.10	0.3159	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>344,316.00</b>	<b>15</b>	<b>91,751</b>	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/03/2016	Foreign Exchange Future			0.12886		0.12894			0.0000	0.00	0	6,938
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13145		0.13152			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13443		0.13449			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			988.84090	978.642	16.92	0.8319	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			94.84090	92.342	16.92	0.1681	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			2,894.16490	2,886.440	17.13	0.9995	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.16490	0.140	17.13	0.0005	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,901.97860	1,893.697	17.13	0.9805	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			7.97860	7.397	17.13	0.0195	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			730.66760	725.847	18.46	0.5601	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			578.86760	580.947	18.46	0.4399	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,190.34760	2,181.871	17.08	0.9451	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			38.54760	36.971	17.08	0.0549	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,335.65810	1,327.091	17.26	0.7992	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			183.85810	182.191	17.26	0.2008	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,061.30080	1,056.823	18.18	0.6155	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			612.00080	613.923	18.18	0.3845	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,525.38330	2,517.183	17.47	0.9225	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			76.08330	74.283	17.47	0.0775	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,687.48230	1,679.470	17.30	0.8007	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			238.18230	236.570	17.30	0.1993	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			16.71120		16.78770			0.0000	1,671,120.00	100	0
€ / R	On	25/01/2016	Foreign Exchange Future			16.79920		16.87720			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			16.81370		16.89510			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			16.89110		16.96880			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			16.91580		16.99340			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			16.95160		17.02930			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			16.97670		17.05470			0.0000	339,534.00	20	69,668
€ / R	On	13/06/2016	Foreign Exchange Future			17.31720		17.39540			0.0000	0.00	0	5,522
€ / R	On	19/09/2016	Foreign Exchange Future			17.70620		17.78690			0.0000	0.00	0	6,030
€ / R	On	19/12/2016	Foreign Exchange Future			18.10170		18.17910			0.0000	0.00	0	4,500
<b>Total € / R Future</b>												<b>2,010,654.00</b>	<b>120</b>	<b>85,759</b>
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			1,087.79400	1,011.200	21.77	1.0000	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			0.09400	0.000	21.77	0.0000	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			1,487.72070	1,411.200	21.77	1.0000	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			0.02070	0.000	21.77	0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			2,269.60800	2,191.502	21.20	0.9929	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			2.40800	2.302	21.20	0.0071	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	25/01/2016	Foreign Exchange Option	14.62	Call			2,259.65440	2,181.554	21.16	0.9927	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			2.45440	2.353	21.16	0.0073	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			2,249.70180	2,171.606	21.13	0.9925	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			2.50180	2.406	21.13	0.0075	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			2,031.02200	1,953.105	20.33	0.9880	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			3.82200	3.905	20.33	0.0120	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			1,961.57940	1,883.756	20.07	0.9861	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			4.37940	4.556	20.07	0.0139	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			1,752.87770	1,672.658	18.58	0.9745	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			7.77770	8.958	18.58	0.0255	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			1,395.91070	1,317.465	18.07	0.9391	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			20.81070	23.765	18.07	0.0609	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			1,601.58990	1,526.992	17.14	0.9280	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			32.78990	35.892	17.14	0.0720	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			1,036.37540	969.892	17.47	0.7876	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			127.57540	138.792	17.47	0.2124	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			1,509.53180	1,436.235	17.28	0.8955	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			56.13180	60.435	17.28	0.1045	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			1,532.83640	1,460.180	17.28	0.8789	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			73.53640	78.580	17.28	0.1211	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			3.83850	3.749	23.54	0.0062	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,859.29110	3,781.222	23.14	0.9926	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			4.59110	4.522	23.14	0.0074	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,214.59650	3,136.680	21.36	0.9837	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			9.89650	9.980	21.36	0.0163	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			495.01030	526.543	18.30	0.4618	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			12.25200	11.006	25.40	0.0162	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			4,857.55200	4,934.306	25.40	0.9838	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,104.33540	1,039.794	17.47	0.7474	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			199.63540	213.094	17.47	0.2526	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			4,008.53850	3,930.449	23.54	0.9938	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			244.83460	262.330	17.63	0.2926	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			721.88900	672.003	18.14	0.5779	0.00	0	1,275
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			427.18900	455.303	18.14	0.4221	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,255.79430	1,188.045	17.42	0.7952	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			151.09430	161.345	17.42	0.2048	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			649.71030	603.243	18.30	0.5382	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			160.02730	170.879	17.43	0.2140	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,217.02120	1,150.027	17.43	0.7837	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			162.32120	173.327	17.43	0.2163	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			2,130.87710	2,053.688	18.22	0.9409	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			36.17710	36.988	18.22	0.0591	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			999.53460	939.029	17.63	0.7074	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			40.17920	41.138	17.97	0.0655	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,743.79060	1,669.583	17.28	0.9033	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			59.09060	62.883	17.28	0.0967	0.00	0	25,000



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		3,036.91770	2,959.042	20.85	0.9799	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		12.21770	12.342	20.85	0.0201	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		1,224.72730	1,157.579	17.43	0.7860	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		23.77260	24.178	19.24	0.0391	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		2,188.43190	2,111.156	18.39	0.9448	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		33.73190	34.456	18.39	0.0552	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		3,076.35930	2,998.473	20.97	0.9808	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		11.65930	11.773	20.97	0.0192	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		2,044.87920	1,967.838	17.97	0.9345	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		3,066.49640	2,988.613	20.94	0.9806	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		11.79640	11.913	20.94	0.0194	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		3,056.63520	2,978.755	20.91	0.9803	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		11.93520	12.055	20.91	0.0197	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		2,478.47260	2,400.878	19.24	0.9609	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		2,268.20940	2,195.440	17.06	0.8768	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		122.80940	128.240	17.06	0.1232	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		2,259.61110	2,186.903	17.06	0.8756	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		2,276.82240	2,203.991	17.07	0.8779	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		121.42240	126.791	17.07	0.1221	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		124.21110	129.703	17.06	0.1244	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		3,226.75800	3,149.920	17.19	0.9612	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		31.35800	32.720	17.19	0.0388	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		1,698.26870	1,632.995	17.21	0.7761	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		262.86870	275.795	17.21	0.2239	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		130.27330	137.950	16.90	0.1061	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		2,958.51260	2,885.538	16.90	0.8930	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		131.61260	139.338	16.90	0.1070	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		2,975.84170	2,902.775	16.89	0.8947	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		128.94170	136.575	16.89	0.1053	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		2,967.17330	2,894.150	16.90	0.8939	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		482.06330	501.159	17.08	0.2516	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		1,950.61410	1,896.089	17.44	0.6861	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		671.51410	694.389	17.44	0.3139	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		1,898.62500	1,844.776	17.51	0.6747	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		709.52500	733.076	17.51	0.3253	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		713.81710	737.443	17.52	0.3265	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		1,887.23010	1,833.532	17.52	0.6722	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		718.13010	741.832	17.52	0.3278	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		664.29680	654.963	21.85	0.2960	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		3,285.19680	3,353.263	21.85	0.7040	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		2,261.16330	2,202.859	17.08	0.7484	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		516.25300	522.082	23.30	0.2380	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		4,237.15300	4,320.382	23.30	0.7620	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		1,892.91710	1,839.143	17.52	0.6735	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>336,945</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total € / R</b>												<b>2,010,654.00</b>	<b>120</b>	<b>422,704</b>
AU\$ / R	On	15/01/2016	Foreign Exchange Future			11.16930		11.12940			0.0000	0.00	0	3
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.25820		11.21670			0.0000	0.00	0	13,588
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.40480		11.36140			0.0000	22,809.60	2	2,608
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.57390		11.53020			0.0000	0.00	0	500
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.74850		11.70220			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>22,809.60</b>	<b>2</b>	<b>16,699</b>
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			1,182.57890	1,221.106	23.08	0.9905	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			3.17890	1.806	23.08	0.0095	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			1,172.69840	1,211.184	23.02	0.9901	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			3.29840	1.884	23.02	0.0099	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			1,162.82220	1,201.265	22.97	0.9897	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			3.42220	1.965	22.97	0.0103	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,438.49340	1,477.017	18.55	0.9537	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			21.79340	18.817	18.55	0.0463	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			896.02750	926.491	17.11	0.8542	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			79.32750	68.291	17.11	0.1458	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			284.95160	294.420	17.50	0.4535	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			468.25160	436.220	17.50	0.5465	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,738.40730	1,778.388	19.68	0.9743	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			11.70730	10.188	19.68	0.0257	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,728.64730	1,768.594	19.64	0.9738	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			11.94730	10.394	19.64	0.0262	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,718.89240	1,758.803	19.61	0.9732	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			12.19240	10.603	19.61	0.0268	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,365.99690	1,404.056	16.39	0.8789	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			84.59690	79.256	16.39	0.1211	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,357.49330	1,395.423	16.38	0.8771	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			86.09330	80.623	16.38	0.1229	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,349.00850	1,386.809	16.38	0.8754	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			87.60850	82.009	16.38	0.1246	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			161.14000	152.661	16.38	0.1665	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,497.61630	1,532.959	16.40	0.8367	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			157.41630	149.059	16.40	0.1633	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,489.46960	1,524.751	16.39	0.8351	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			159.26960	150.851	16.39	0.1649	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,481.34000	1,516.561	16.38	0.8335	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,345.84010	1,378.173	16.17	0.7526	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			313.64010	299.673	16.17	0.2474	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,338.92450	1,371.188	16.17	0.7508	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			316.72450	302.688	16.17	0.2492	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,352.77240	1,385.179	16.17	0.7545	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			310.57240	296.679	16.17	0.2455	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 AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>600</b>
<b>Total AU\$ / R</b>												<b>22,809.60</b>	<b>2</b>	<b>17,299</b>
CAD / R	On	14/03/2016	Foreign Exchange Future			11.17800		11.14730			0.0000	0.00	0	2
CAD / R	On	13/06/2016	Foreign Exchange Future			11.37510		11.34220			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			170.42260	156.562	15.29	0.3034	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.79	Call			520.50440	537.646	15.27	0.7061	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.79	Put			163.20440	149.646	15.27	0.2939	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			514.08820	531.078	15.28	0.7013	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			166.78820	153.078	15.28	0.2987	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.81	Call			507.72260	524.562	15.29	0.6966	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.87	Call			747.11020	767.720	15.77	0.6841	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.87	Put			274.91020	262.620	15.77	0.3159	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.88	Call			741.16610	761.693	15.78	0.6809	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.88	Put			278.96610	266.593	15.78	0.3191	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.89	Call			735.25730	755.701	15.80	0.6777	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.89	Put			283.05730	270.601	15.80	0.3223	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>2</b>
CHF / R	On	14/03/2016	Foreign Exchange Future			15.68060		15.73870			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			16.02290		16.08270			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			990.27090	941.488	18.84	0.7146	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			241.57090	250.888	18.84	0.2854	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			983.60010	934.940	18.85	0.7119	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			244.90010	254.340	18.85	0.2881	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			976.96120	928.422	18.86	0.7092	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			248.26120	257.822	18.86	0.2908	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,884.69730	1,828.996	18.45	0.8207	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			201.99730	206.096	18.45	0.1793	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,876.57650	1,821.259	18.45	0.8192	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			203.87650	208.359	18.45	0.1808	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,892.83460	1,837.112	18.46	0.8221	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			200.13460	204.212	18.46	0.1779	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			2.33230		2.33490			0.0000	0.00	0	158

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	13/06/2016	Foreign Exchange Future			2.35230		2.35560			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			1,646.02910	1,613.857	18.93	0.7640	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			297.02910	290.857	18.93	0.2360	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,572.07230	1,539.741	18.89	0.7479	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			323.07230	316.741	18.89	0.2521	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,721.58770	1,689.593	18.97	0.7795	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			272.58770	266.593	18.97	0.2205	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,027.10080	2,007.113	18.85	0.7099	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			571.10080	584.113	18.85	0.2901	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,959.81280	1,940.533	18.84	0.6978	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			603.81280	617.533	18.84	0.3022	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,893.79810	1,875.226	18.83	0.6854	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			637.79810	652.226	18.83	0.3146	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			2.28170		2.29210			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.32980		2.34020			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			1,736.99780	1,641.860	20.36	0.7538	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			315.99780	324.860	20.36	0.2462	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,664.34570	1,570.492	20.36	0.7377	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			343.34570	353.492	20.36	0.2623	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,811.24930	1,714.912	20.35	0.7694	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			290.24930	297.912	20.35	0.2306	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,958.04970	2,869.297	20.88	0.8088	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			356.04970	371.297	20.88	0.1912	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,880.54530	2,792.917	20.88	0.7995	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			378.54530	394.917	20.88	0.2005	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,804.06070	2,717.595	20.88	0.7899	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			402.06070	419.595	20.88	0.2101	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			0.14970		0.14910			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.14930		0.14920			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.14880		0.14950			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06850		0.06840			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06490		0.06500			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06280		0.06290			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			10.61430		10.56030			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.74090		10.68490			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.88610		10.82960			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			1,424.20890	1,477.865	15.08	0.9864	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			3.90890	3.565	15.08	0.0136	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,414.28430	1,467.932	15.02	0.9861	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			3.98430	3.632	15.02	0.0139	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,404.36130	1,458.000	14.96	0.9858	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			4.06130	3.701	14.96	0.0142	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,700.29280	1,752.748	15.78	0.9554	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			25.39280	21.848	15.78	0.0446	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,719.31170	1,771.892	15.82	0.9570	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			24.41170	20.992	15.82	0.0430	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,709.79830	1,762.316	15.80	0.9562	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			24.89830	21.416	15.80	0.0438	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,475.88410	1,522.589	15.39	0.8722	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			106.28410	96.489	15.39	0.1278	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,467.38200	1,513.988	15.38	0.8706	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			107.78200	97.888	15.38	0.1294	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,458.89470	1,505.405	15.37	0.8690	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			109.29470	99.305	15.37	0.1310	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.09530		1.10040			0.0000	0.00	0	4,406
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.09830		1.10350			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.10230		1.10740			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>4,406</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>4,406</b>
RAIN	On	13/06/2016	Foreign Exchange Future			27,142.28000		27,213.80000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total 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			10.94950		10.97970			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.11120		11.14210			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			1,038.04120	1,007.644	16.13	0.9026	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			38.34120	38.144	16.13	0.0974	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,029.15290	998.779	16.13	0.9002	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			39.45290	39.279	16.13	0.0998	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,020.28930	989.940	16.14	0.8978	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			40.58930	40.440	16.14	0.1022	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,074.08510	1,049.022	16.23	0.7955	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			141.98510	147.822	16.23	0.2045	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,089.56940	1,064.333	16.23	0.8005	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			137.46940	143.133	16.23	0.1995	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,081.81280	1,056.665	16.23	0.7980	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			139.71280	145.465	16.23	0.2020	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			5.21960		5.21440			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.17870		5.17420			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			733.67760	737.905	19.63	0.9578	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			9.27760	8.305	19.63	0.0422	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			724.04310	728.231	19.54	0.9562	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			9.64310	8.631	19.54	0.0438	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			714.42230	718.570	19.46	0.9545	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			10.02230	8.970	19.46	0.0455	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			496.41380	498.275	17.25	0.7826	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			82.21380	79.575	17.25	0.2174	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			488.65760	490.512	17.22	0.7776	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			84.45760	81.812	17.22	0.2224	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			480.95130	482.799	17.19	0.7725	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			86.75130	84.099	17.19	0.2275	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			1.33150		1.32780			0.0000	0.00	0	1

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 13/06/2016 Foreign Exchange Future			1.26920		1.23960			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>190013438.70</b>	<b>12,226</b>	<b>1,267,136</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>1,919,956</b>
<b>Grand Total:</b>									<b>190,013,438.70</b>	<b>12,226</b>	<b>3,187,092</b>