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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/12/2015

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			15.23260		15.23110			0.0000	0.00	0	0
\$ / R On 05/01/2016 Foreign Exchange Future			15.24890		15.24970			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			15.26870		15.27020			0.0000	0.00	0	4,393
\$ / R On 13/01/2016 Foreign Exchange Future			15.27170		15.27320			0.0000	0.00	0	1,176
\$ / R On 15/01/2016 Foreign Exchange Future			15.27750		15.27900			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			15.31260		15.31430			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			15.31850		15.32010			0.0000	0.00	0	212
\$ / R On 12/02/2016 Foreign Exchange Future			15.35780		15.35940			0.0000	0.00	0	106
\$ / R On 19/02/2016 Foreign Exchange Future			15.37740		15.37910			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			15.39420		15.39600			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			15.39700		15.39880			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			15.40540		15.40720			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			15.41120		15.41300			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			15.42540		15.42730			0.0000	0.00	0	187
\$ / R On 11/03/2016 Foreign Exchange Future			15.43690		15.43880			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.44540		15.44740			0.0000	54,614,934.40	3,536	1,009,289
\$ / R On 15/03/2016 Foreign Exchange Future			15.44830		15.45020			0.0000	0.00	0	50
\$ / R On 16/03/2016 Foreign Exchange Future			15.45120		15.45310			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.47120		15.47320			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.48830		15.49040			0.0000	0.00	0	0
\$ / R On 15/04/2016 Foreign Exchange Future			15.53810		15.54010			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			15.54690		15.54880			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			15.57030		15.57220			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			15.61120		15.61320			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.62000		15.62190			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			15.66100		15.66290			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.67270		15.67460			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			15.69030		15.69210			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.69610		15.69800			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.69900		15.70090			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.71080		15.71260			0.0000	0.00	0	47,632
\$ / R	On	24/06/2016	Foreign Exchange Future			15.74300		15.74480			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.75470		15.75650			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.84230		15.84410			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.88760		15.88950			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.93300		15.93480			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.96630		15.96800			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.97230		15.97410			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.97530		15.97710			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.98740		15.98920			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.99350		15.99520			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.00560		16.00730			0.0000	0.00	0	33,424
\$ / R	On	28/09/2016	Foreign Exchange Future			16.03280		16.03450			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.12280		16.12490			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.22910		16.23140			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.28060		16.28300			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.29670		16.29920			0.0000	0.00	0	6,418
\$ / R	On	13/03/2017	Foreign Exchange Future			16.51080		16.51240			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			16.75170		16.75310			0.0000	0.00	0	0
Total \$ / R Future												54,614,934.40	3,536	1,104,788
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call			1,731.19980	1,732.885	35.17	0.9984	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put			0.09980	0.284	35.17	0.0016	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call			1,311.43490	1,313.487	30.21	0.9949	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put			0.33490	0.887	30.21	0.0051	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Call			270.16540	260.022	17.17	0.6134	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Put			140.46540	131.121	17.17	0.3866	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	14.97	Call			366.92660	359.724	17.23	0.7279	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	14.97	Put			87.22660	80.824	17.23	0.2721	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	14.98	Call			359.94900	352.548	17.23	0.7208	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	14.98	Put			90.24900	83.648	17.23	0.2792	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			1,475.86960	1,474.295	21.80	0.9802	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			5.66960	5.595	21.80	0.0198	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			2,343.69720	2,342.508	26.00	0.9972	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			0.49720	0.808	26.00	0.0028	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call			435.32480	429.202	18.07	0.6684	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put			156.32480	151.702	18.07	0.3316	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		909.62700	907.945	18.49	0.9075	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Put		30.62700	30.445	18.49	0.0925	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Call		573.22550	568.953	17.95	0.7711	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Put		14.33070	14.904	19.85	0.0474	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Put		94.22550	91.453	17.95	0.2289	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Call		501.58200	496.404	18.01	0.7217	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Put		122.58200	118.904	18.01	0.2783	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call		1,290.06920	1,289.232	20.30	0.9622	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put		11.06920	11.732	20.30	0.0378	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call		1,193.33070	1,192.404	19.85	0.9526	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		424.33750	417.499	18.10	0.5828	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		270.03750	264.899	18.10	0.4172	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call		345.57490	338.107	18.33	0.5077	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put		351.27490	345.507	18.33	0.4923	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		1,818.27390	1,816.737	18.84	0.9868	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		3.97390	4.137	18.84	0.0132	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		894.75370	891.706	17.36	0.8603	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		60.45370	59.106	17.36	0.1397	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		3,514.47420	3,512.792	26.57	0.9994	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		0.17420	0.192	26.57	0.0006	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		2,345.91100	2,344.328	21.56	0.9947	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		1.61100	1.728	21.56	0.0053	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		2,206.33050	2,204.760	20.84	0.9933	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		2.03050	2.160	20.84	0.0067	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call		1,586.82760	1,585.428	17.41	0.9781	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put		6.72760	6.928	17.41	0.0219	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call		1,096.86520	1,094.816	17.45	0.9090	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put		36.76520	36.316	17.45	0.0910	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call		889.66870	886.703	17.49	0.8479	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put		69.56870	68.203	17.49	0.1521	0.00	0	2,000
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		3,759.81360	3,758.210	24.95	0.9990	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		0.41360	0.410	24.95	0.0010	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		413.60020	408.177	18.89	0.4983	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		454.20020	450.377	18.89	0.5017	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call		1,483.92360	1,481.998	17.48	0.9286	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put		34.82360	34.598	17.48	0.0714	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call		1,159.13010	1,156.746	17.63	0.8593	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put		80.03010	79.346	17.63	0.1407	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call		710.50920	706.765	18.17	0.6793	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put		241.40920	239.365	18.17	0.3207	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		786.17100	782.781	18.08	0.7005	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		230.17100	228.580	18.08	0.2995	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call		391.64010	386.999	19.46	0.4382	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put		635.64010	632.799	19.46	0.5618	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		3,597.54040	3,595.726	23.90	0.9968	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put		1.54040	1.526	23.90	0.0032	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			1,916.74220	1,914.761	18.63	0.9587	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			20.74220	20.561	18.63	0.0413	0.00	0	150
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			919.72960	916.708	17.84	0.7590	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			170.92960	169.708	17.84	0.2410	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			969.70880	966.538	17.75	0.7716	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			162.50880	161.138	17.75	0.2284	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			1,531.79020	1,529.326	17.43	0.9185	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			44.59020	43.926	17.43	0.0815	0.00	0	100
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			981.20170	977.903	17.83	0.7693	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			168.20170	166.703	17.83	0.2307	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			973.87260	970.563	17.83	0.7665	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			170.87260	169.363	17.83	0.2335	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			966.57110	963.256	17.84	0.7637	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			173.57110	172.056	17.84	0.2363	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			969.74000	965.924	17.86	0.7522	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			192.44000	190.524	17.86	0.2478	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,916.91420	2,915.115	21.23	0.9852	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			8.11420	8.215	21.23	0.0148	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			208.66300	203.405	21.86	0.2309	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			1,511.26300	1,508.005	21.86	0.7691	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			21.50100	18.710	28.30	0.0251	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			4,804.10100	4,803.310	28.30	0.9749	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			315.82050	310.138	20.70	0.3298	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			1,068.42050	1,064.739	20.70	0.6702	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			283.96350	278.357	21.00	0.3016	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			1,176.56350	1,172.957	21.00	0.6984	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			251.61530	246.126	21.33	0.2719	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			1,304.21530	1,300.726	21.33	0.7281	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			367.76130	362.080	20.28	0.3739	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			920.36130	916.680	20.28	0.6261	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			338.20440	332.515	20.51	0.3491	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			1,000.80440	997.115	20.51	0.6509	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			328.06340	322.375	20.60	0.3404	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,030.66340	1,026.975	20.60	0.6596	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			444.84990	439.273	19.76	0.4351	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			747.44990	743.873	19.76	0.5649	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			412.27540	406.642	19.97	0.4099	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			814.87540	811.242	19.97	0.5901	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			370.57590	364.896	20.26	0.3762	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			913.17590	909.496	20.26	0.6238	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			509.84040	504.411	19.38	0.4831	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			632.44040	629.011	19.38	0.5169	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			502.19610	496.747	19.42	0.4776	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			644.79610	641.347	19.42	0.5224	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			498.41610	492.958	19.44	0.4749	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			651.01610	647.558	19.44	0.5251	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			525.45460	520.067	19.29	0.4942	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			608.05460	604.667	19.29	0.5058	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			517.59090	512.182	19.33	0.4886	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			620.19090	616.782	19.33	0.5114	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			513.70200	508.284	19.36	0.4858	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			626.30200	622.884	19.36	0.5142	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			675.95740	670.881	18.74	0.5892	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			428.55740	425.481	18.74	0.4108	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			650.87140	645.740	18.81	0.5746	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			453.47140	450.340	18.81	0.4254	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			641.04710	635.897	18.84	0.5687	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			463.64710	460.497	18.84	0.4313	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			767.05520	762.192	18.47	0.6394	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			349.65520	346.792	18.47	0.3606	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			761.44730	756.570	18.49	0.6364	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			354.04730	351.170	18.49	0.3636	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			696.58370	691.551	18.67	0.6010	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			409.18370	406.151	18.67	0.3990	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			789.81130	785.004	18.41	0.6512	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			332.41130	329.604	18.41	0.3488	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			784.07410	779.254	18.42	0.6482	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			336.67410	333.854	18.42	0.3518	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			778.36860	773.536	18.44	0.6453	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			340.96860	338.136	18.44	0.3547	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			970.00370	965.679	17.96	0.7347	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			222.60370	220.279	17.96	0.2653	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			937.01450	932.603	18.03	0.7206	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			239.61450	237.203	18.03	0.2794	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			842.86490	838.199	18.27	0.6775	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			295.46490	292.799	18.27	0.3225	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,136.95180	1,132.661	17.83	0.7935	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			159.55180	157.260	17.83	0.2065	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			1,114.35720	1,110.053	17.85	0.7862	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			166.95720	164.653	17.85	0.2138	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,048.02500	1,043.700	17.90	0.7636	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			190.62500	188.300	17.90	0.2364	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			1,342.32230	1,338.218	17.70	0.8512	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			104.92230	102.818	17.70	0.1488	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			1,301.55640	1,297.406	17.72	0.8409	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			114.15640	112.006	17.72	0.1591	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			1,261.37710	1,257.184	17.75	0.8302	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			123.97710	121.784	17.75	0.1698	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,519.51040	1,515.649	17.58	0.8902	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			72.11040	70.249	17.58	0.1098	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			1,433.97880	1,429.995	17.64	0.8725	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			86.57880	84.595	17.64	0.1275	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		1,350.54520	1,346.450	17.69	0.8533	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		103.14520	101.050	17.69	0.1467	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		1,736.61360	1,733.287	17.88	0.9213	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		49.21360	47.887	17.88	0.0787	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		1,571.76620	1,567.986	17.55	0.9000	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		64.36620	62.586	17.55	0.1000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call		1,563.01050	1,559.216	17.56	0.8984	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put		65.61050	63.816	17.56	0.1016	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		1,934.18260	1,931.334	18.41	0.9398	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		36.78260	35.934	18.41	0.0602	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		1,858.52100	1,855.508	18.21	0.9333	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		41.12100	40.108	18.21	0.0667	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call		1,745.94100	1,742.641	17.91	0.9223	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put		48.54100	47.241	17.91	0.0777	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,269.80050	2,267.480	19.29	0.9620	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		22.40050	22.080	19.29	0.0380	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		2,211.81090	2,209.420	19.14	0.9588	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		24.41090	24.020	19.14	0.0412	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		1,981.69480	1,978.941	18.53	0.9436	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		34.29480	33.541	18.53	0.0564	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		2,659.91050	2,657.900	20.29	0.9780	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		12.51050	12.500	20.29	0.0220	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		2,512.99470	2,510.896	19.91	0.9729	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		15.59470	15.496	19.91	0.0271	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		2,366.79480	2,364.576	19.54	0.9668	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		19.39480	19.176	19.54	0.0332	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		3,193.12140	3,191.178	21.69	0.9896	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		5.72140	5.778	21.69	0.0104	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		2,906.02010	2,904.103	20.92	0.9845	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		8.62010	8.703	20.92	0.0155	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		2,718.84750	2,716.865	20.44	0.9797	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		11.44750	11.465	20.44	0.0203	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		3,401.85430	3,399.802	22.33	0.9921	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		4.45430	4.402	22.33	0.0079	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		3,391.90760	3,389.860	22.30	0.9920	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		4.50760	4.460	22.30	0.0080	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		3,342.18420	3,340.158	22.15	0.9914	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		4.78420	4.758	22.15	0.0086	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		3,501.35400	3,499.266	22.64	0.9930	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		3.95400	3.866	22.64	0.0070	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		3,451.59660	3,449.526	22.49	0.9926	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		4.19660	4.126	22.49	0.0074	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		3,411.80150	3,409.746	22.36	0.9922	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		4.40150	4.346	22.36	0.0078	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		3,650.70720	3,648.581	23.10	0.9943	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		3.30720	3.181	23.10	0.0057	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			3,850.00560	3,847.849	23.70	0.9956	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			2.60560	2.449	23.70	0.0044	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			3,620.82750	3,618.708	23.00	0.9940	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			3.42750	3.308	23.00	0.0060	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,541.17010	3,539.071	22.76	0.9934	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			3.77010	3.671	22.76	0.0066	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			4,398.74670	4,396.583	25.38	0.9979	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			1.34670	1.183	25.38	0.0021	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,899.85470	3,897.694	23.86	0.9959	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			2.45470	2.294	23.86	0.0041	0.00	0	42,370
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			436.93990	431.362	19.86	0.4265	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			776.73990	773.062	19.86	0.5735	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,141.79370	2,139.328	18.92	0.9529	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			28.69370	28.128	18.92	0.0471	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,030.15180	1,025.796	17.98	0.7517	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			207.05180	204.596	17.98	0.2483	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			847.18940	841.976	18.44	0.6574	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			343.98940	340.776	18.44	0.3426	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,854.75230	1,851.084	18.06	0.9230	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			51.55230	49.884	18.06	0.0770	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,034.55510	2,031.371	18.30	0.9346	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			44.15510	43.071	18.30	0.0654	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			723.49620	718.142	18.81	0.5828	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			483.09620	479.842	18.81	0.4172	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			444.60960	438.509	20.13	0.4055	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			914.20960	910.209	20.13	0.5945	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,694.93730	3,692.774	22.29	0.9926	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			4.53730	4.474	22.29	0.0074	0.00	0	250
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			540.28690	534.646	19.98	0.4420	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			890.18690	886.546	19.98	0.5580	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,685.12680	1,680.845	17.56	0.8708	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			106.32680	103.945	17.56	0.1292	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			734.68920	729.899	19.09	0.5517	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			605.88920	602.999	19.09	0.4483	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			463.23250	457.066	20.63	0.3761	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,181.03250	1,176.766	20.63	0.6239	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,778.94260	3,776.931	20.97	0.9901	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			6.74260	6.631	20.97	0.0099	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,132.85730	2,130.038	17.92	0.9220	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			60.65730	59.738	17.92	0.0780	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			668.65770	663.745	19.50	0.5025	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			756.45770	753.445	19.50	0.4975	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			788.55550	784.207	19.20	0.5454	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			685.35550	683.007	19.20	0.4546	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,523.91930	1,519.710	17.69	0.8089	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			190.71930	188.510	17.69	0.1911	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			622.13900	616.791	20.02	0.4519	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			980.23900	976.791	20.02	0.5481	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			627.11320	621.531	20.23	0.4372	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,094.21320	1,090.531	20.23	0.5628	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			473.02690	465.999	21.20	0.3461	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,510.12690	1,504.999	21.20	0.6539	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,871.30990	3,869.351	19.69	0.9884	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			8.40990	8.351	19.69	0.0116	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,238.86960	2,236.440	17.52	0.9127	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			75.96960	75.440	17.52	0.0873	0.00	0	150
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,233.35500	1,230.426	18.09	0.7013	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			378.75500	377.726	18.09	0.2987	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,503.61270	3,501.914	18.04	0.9836	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			11.51270	11.614	18.04	0.0164	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			924.20230	920.571	19.04	0.5732	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			682.10230	680.271	19.04	0.4268	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,410.23090	1,406.953	17.93	0.7446	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			312.23090	310.853	17.93	0.2554	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			794.28180	789.974	19.59	0.5104	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			876.28180	873.874	19.59	0.4896	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,468.67310	2,466.747	17.18	0.9316	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			57.77310	57.747	17.18	0.0684	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,459.60340	2,457.664	17.18	0.9307	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			58.70340	58.664	17.18	0.0693	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,450.54400	2,448.593	17.19	0.9298	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			59.64400	59.593	17.19	0.0702	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,563.16550	2,561.428	17.04	0.9391	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			50.56550	50.628	17.04	0.0609	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,481.15500	2,479.318	17.09	0.9313	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			58.55500	58.518	17.09	0.0687	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,472.09910	2,470.250	17.09	0.9304	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			59.49910	59.450	17.09	0.0696	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,463.05630	2,461.195	17.10	0.9294	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			60.45630	60.395	17.10	0.0706	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,293.58510	2,291.438	17.19	0.9106	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			80.98510	80.638	17.19	0.0894	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,267.25680	2,265.056	17.20	0.9073	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			84.65680	84.256	17.20	0.0927	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,678.54270	1,674.799	17.60	0.8074	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			215.94270	213.999	17.60	0.1926	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,497.80750	1,494.436	17.81	0.7633	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			285.20750	283.636	17.81	0.2367	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,266.85640	1,264.263	18.11	0.6968	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			404.25640	403.463	18.11	0.3032	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,218.77310	1,216.253	18.20	0.6810	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			436.17310	435.453	18.20	0.3190	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		1,179.30020	1,176.656	18.32	0.6668	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		466.70020	465.856	18.32	0.3332	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		698.20480	692.851	20.07	0.4567	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		1,085.60480	1,082.051	20.07	0.5433	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		656.65250	650.864	20.28	0.4349	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		1,174.05250	1,170.064	20.28	0.5651	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		570.81860	564.099	20.77	0.3878	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,388.21860	1,383.299	20.77	0.6122	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		502.99300	495.461	21.25	0.3480	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		1,600.39300	1,594.661	21.25	0.6520	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		476.85330	469.009	21.46	0.3322	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		1,694.25330	1,688.209	21.46	0.6678	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		450.34350	442.192	21.68	0.3159	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,797.74350	1,791.392	21.68	0.6841	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		286.67720	277.697	23.13	0.2114	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		2,644.07720	2,636.897	23.13	0.7886	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		2,833.06520	2,831.533	16.90	0.9600	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		30.46520	30.733	16.90	0.0400	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		2,748.45850	2,746.881	16.94	0.9542	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		35.85850	36.081	16.94	0.0458	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		274.45960	265.473	23.27	0.2031	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		2,731.85960	2,724.673	23.27	0.7969	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		3,564.21450	3,562.516	17.97	0.9838	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		11.61450	11.716	17.97	0.0162	0.00	0	330
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		1,131.45520	1,128.886	18.58	0.6359	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		556.65520	555.886	18.58	0.3641	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		580.65090	573.613	20.92	0.3821	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		1,475.85090	1,470.613	20.92	0.6179	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		2,341.24370	2,339.218	16.91	0.9093	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		84.74370	84.518	16.91	0.0907	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		598.54050	591.543	20.86	0.3884	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		1,462.04050	1,456.843	20.86	0.6116	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		501.00040	492.809	21.56	0.3332	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		1,784.50040	1,778.109	21.56	0.6668	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		3,966.61830	3,964.821	18.74	0.9869	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		10.11830	10.121	18.74	0.0131	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		507.27040	496.814	22.01	0.3134	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,113.17040	2,104.514	22.01	0.6866	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		4,056.02160	4,054.316	18.16	0.9853	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		11.92160	12.016	18.16	0.0147	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		2,433.35660	2,431.501	16.37	0.9088	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		89.25660	89.201	16.37	0.0912	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		571.65680	562.067	21.51	0.3485	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		1,857.55680	1,849.767	21.51	0.6515	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		3,207.38820	3,206.109	14.82	0.9749	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		17.88820	18.509	14.82	0.0251	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			1,147.05180	1,142.639	19.03	0.5911	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			777.55180	775.039	19.03	0.4089	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,528.86140	2,526.528	15.93	0.9086	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			94.06140	93.528	15.93	0.0914	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			543.96080	531.712	22.14	0.3128	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,309.16080	2,298.711	22.14	0.6872	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			501.73460	489.111	22.42	0.2913	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,496.93460	2,486.111	22.42	0.7087	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,148.92830	4,147.230	17.72	0.9837	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			14.12830	14.230	17.72	0.0163	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			553.49360	541.470	22.17	0.3116	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,385.49360	2,375.170	22.17	0.6884	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,564.58530	2,561.815	15.82	0.9083	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			96.58530	95.515	15.82	0.0917	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,401.37110	2,398.355	16.25	0.8832	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			133.37110	132.055	16.25	0.1168	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			564.96710	553.069	22.10	0.3173	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,336.96710	2,326.769	22.10	0.6827	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,345.53720	2,342.310	16.42	0.8721	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			151.43720	150.010	16.42	0.1279	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			661.73780	651.023	21.50	0.3631	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,987.63780	1,978.723	21.50	0.6369	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,575.03030	2,571.893	15.81	0.9080	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			97.93030	96.593	15.81	0.0920	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			562.14470	549.948	22.16	0.3140	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,385.04470	2,374.648	22.16	0.6860	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			426.85770	413.043	23.24	0.2430	0.00	0	2,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,147.65770	3,135.643	23.24	0.7570	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,565.10430	1,562.054	18.22	0.6951	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			525.90430	524.654	18.22	0.3049	0.00	0	2,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,758.91580	2,754.705	15.43	0.9279	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			73.71580	71.205	15.43	0.0721	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,776.29930	2,772.115	15.39	0.9300	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			71.09930	68.615	15.39	0.0700	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,767.59830	2,763.402	15.41	0.9289	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			72.39830	69.902	15.41	0.0711	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,873.39550	1,869.566	17.78	0.7650	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			366.09550	363.966	17.78	0.2350	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			650.35660	638.533	21.72	0.3503	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,143.05660	2,132.933	21.72	0.6497	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			609.21190	596.796	21.98	0.3308	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,301.91190	2,291.195	21.98	0.6692	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			353.42050	337.841	24.43	0.1985	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,896.12050	3,882.241	24.43	0.8015	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,771.77080	2,767.630	15.40	0.9276	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			74.47080	72.031	15.40	0.0724	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			2,832.82480	2,828.787	15.26	0.9346	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			65.52480	63.187	15.26	0.0654	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,789.13270	2,785.021	15.36	0.9297	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			71.83270	69.421	15.36	0.0703	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,780.44340	2,776.318	15.38	0.9287	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			73.14340	70.718	15.38	0.0713	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,641.45590	2,638.033	15.86	0.9048	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			106.95590	105.233	15.86	0.0952	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			533.30220	519.263	22.61	0.2889	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,748.80220	2,736.463	22.61	0.7111	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			507.53780	493.212	22.80	0.2763	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,883.03780	2,870.412	22.80	0.7237	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,252.57360	4,251.126	17.60	0.9807	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			18.07360	18.326	17.60	0.0193	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,734.46840	2,730.165	15.55	0.9060	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			109.56840	107.365	15.55	0.0940	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			527.09600	511.334	23.14	0.2708	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,172.19600	3,158.534	23.14	0.7292	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			515.67580	499.781	23.24	0.2654	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,240.77580	3,226.981	23.24	0.7346	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,344.21440	4,342.495	17.23	0.9800	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			19.31440	19.695	17.23	0.0200	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,839.43260	2,834.646	15.09	0.9095	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			108.03260	105.546	15.09	0.0905	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			524.04040	506.500	23.77	0.2535	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,692.64040	3,677.400	23.77	0.7465	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,451.11500	4,449.510	16.75	0.9800	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			19.71500	20.410	16.75	0.0200	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,657.92380	3,654.983	14.64	0.9650	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			34.92380	34.383	14.64	0.0350	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,677.48130	3,674.589	14.69	0.9654	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			34.48130	33.989	14.69	0.0346	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,667.70190	3,664.786	14.66	0.9652	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			34.70190	34.186	14.66	0.0348	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,059.26450	3,058.210	14.24	0.9332	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			70.06450	71.510	14.24	0.0668	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,901.71380	2,900.086	14.79	0.9121	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			102.51380	103.386	14.79	0.0879	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,899.22690	1,892.546	17.96	0.7126	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,981.85980	4,961.671	26.42	0.7874	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,515.74450	4,514.432	16.06	0.9822	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			16.54450	17.732	16.06	0.0178	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,060.93470	4,043.365	24.64	0.7499	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,076.31220	3,075.298	14.18	0.9353	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			67.11220	68.598	14.18	0.0647	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,067.77770	3,066.743	14.21	0.9343	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			68.57770	70.043	14.21	0.0657	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			481.05980	458.371	26.42	0.2126	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,465.21120	3,449.647	23.48	0.7170	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			602.32140	583.990	23.64	0.2773	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,553.12140	3,537.290	23.64	0.7227	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			555.20940	535.316	24.53	0.2528	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,006.00940	3,988.616	24.53	0.7472	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			550.13470	530.065	24.64	0.2501	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,242.88070	3,227.899	23.16	0.7006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			638.65560	620.968	23.27	0.2936	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,319.45560	3,304.268	23.27	0.7064	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			635.72840	617.997	23.29	0.2923	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,336.52840	3,321.297	23.29	0.7077	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			614.41120	596.347	23.48	0.2830	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			770.55660	766.973	18.49	0.3447	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,252.10450	1,243.439	19.99	0.5270	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,352.90450	1,346.739	19.99	0.4730	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			724.09530	707.734	22.60	0.3301	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,874.89530	2,861.034	22.60	0.6699	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			652.08070	634.599	23.16	0.2994	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			580.02690	575.847	17.96	0.2874	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,887.29220	1,880.707	17.98	0.7099	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			588.09220	584.007	17.98	0.2901	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,771.44830	1,765.859	18.18	0.6828	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			672.24830	669.159	18.18	0.3172	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,669.75660	1,663.673	18.49	0.6553	0.00	0	86,321
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,961.36010	1,957.773	18.41	0.6785	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			788.96010	786.973	18.41	0.3215	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,956.14080	1,952.538	18.42	0.6773	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			793.74080	791.738	18.42	0.3227	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,950.92970	1,947.311	18.43	0.6761	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			798.52970	796.511	18.43	0.3239	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			910.65710	912.560	18.52	0.3249	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,148.77080	2,149.225	18.53	0.6740	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			915.67080	917.524	18.53	0.3260	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,143.80550	2,144.203	18.54	0.6729	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			920.70550	922.503	18.54	0.3271	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,153.75710	2,154.260	18.52	0.6751	0.00	0	0
Total \$ / R Option												0.00	0	1,527,783
Total \$ / R												54,614,934.40	3,536	2,632,571
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			15.44540		15.44740			0.0000	0.00	0	1,279
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.71080		15.71260			0.0000	0.00	0	151
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.00560		16.00730			0.0000	0.00	0	80
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.29670		16.29920			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
Total \$ / R MAXI Future												0.00	0	1,510
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call		306,416.86860		306,228.349	21.32	0.9876	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put		676.86860		688.349	21.32	0.0124	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call		305,427.24120		305,238.553	21.29	0.9874	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put		687.24120		698.553	21.29	0.0126	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call		304,437.74140		304,248.902	21.27	0.9873	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put		697.74140		708.902	21.27	0.0127	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call		234,660.18290		234,455.620	17.16	0.9168	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		7,400.18290		7,375.620	17.16	0.0832	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		233,773.31750		233,567.044	17.17	0.9158	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		7,513.31750		7,487.044	17.17	0.0842	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		232,887.59560		232,679.753	17.17	0.9148	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		7,627.59560		7,599.753	17.17	0.0852	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		155,157.66580		154,859.923	18.27	0.6870	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		55,427.66580		55,299.923	18.27	0.3130	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		156,331.81550		156,030.117	18.25	0.6901	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		54,601.81550		54,470.117	18.25	0.3099	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		155,743.84840		155,444.365	18.26	0.6886	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		55,013.84840		54,884.365	18.26	0.3114	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		189,537.71020		188,861.217	18.01	0.7110	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		58,617.71020		58,191.217	18.01	0.2890	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		188,956.69090		188,281.019	18.02	0.7096	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		59,036.69090		58,611.019	18.02	0.2904	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		188,376.76400		187,702.486	18.03	0.7082	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		59,456.76400		59,032.486	18.03	0.2918	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	1,510
£ / R	On	12/01/2016	Foreign Exchange Future			22.73820		22.72380		0.0000	0.00	0	15	
£ / R	On	26/02/2016	Foreign Exchange Future			22.92930		22.91570		0.0000	0.00	0	163	
£ / R	On	29/02/2016	Foreign Exchange Future			22.94180		22.92810		0.0000	0.00	0	56	
£ / R	On	07/03/2016	Foreign Exchange Future			22.97160		22.95810		0.0000	0.00	0	50	
£ / R	On	14/03/2016	Foreign Exchange Future			23.00140		22.98800		0.0000	23,001.40	1	33,566	
£ / R	On	13/06/2016	Foreign Exchange Future			23.40470		23.39130		0.0000	0.00	0	848	
£ / R	On	08/09/2016	Foreign Exchange Future			23.80690		23.79350		0.0000	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Future			23.85800		23.84460		0.0000	0.00	0	225	
£ / R	On	19/12/2016	Foreign Exchange Future			24.30740		24.29650		0.0000	0.00	0	0	
Total £ / R Future												23,001.40	1	34,923
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			1,653.88290	1,666.658	19.56	0.9563	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			20.08290	18.458	19.56	0.0437	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call			1,225.18110	1,230.159	19.57	0.6901	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put			399.48110	390.859	19.57	0.3099	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			1,283.70760	1,289.260	19.43	0.7015	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			385.60760	377.460	19.43	0.2985	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			449.89160	440.240	19.63	0.3186	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			1,287.99160	1,291.840	19.63	0.6814	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			3,833.93280	3,846.995	22.03	0.9639	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			35.93280	35.596	22.03	0.0361	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			3,824.19860	3,837.249	22.01	0.9636	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			36.19860	35.849	22.01	0.0364	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			3,814.46630	3,827.506	21.98	0.9634	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			36.46630	36.106	21.98	0.0366	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			2,354.78440	2,363.766	18.58	0.8889	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			116.78440	112.366	18.58	0.1111	0.00	0	21,300
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			571.36690	566.928	21.96	0.3673	0.00	0	11,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			1,533.36690	1,515.528	21.96	0.6327	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			3,110.25690	3,124.660	18.70	0.8636	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			218.95690	219.960	18.70	0.1364	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			3,101.85180	3,116.238	18.70	0.8627	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			220.55180	221.538	18.70	0.1373	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			3,118.67090	3,133.091	18.70	0.8644	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			217.37090	218.391	18.70	0.1356	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,322.54590	2,334.784	18.50	0.6946	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			789.04590	787.884	18.50	0.3054	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,316.62520	2,328.818	18.51	0.6936	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			793.12520	791.918	18.51	0.3064	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			975.59200	980.246	21.89	0.3615	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,032.09200	3,023.346	21.89	0.6385	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			3,019.37110	3,034.920	17.88	0.8010	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			425.87110	428.020	17.88	0.1990	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,328.47870	2,340.755	18.50	0.6957	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			784.97870	783.855	18.50	0.3043	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,982.82420	1,992.849	19.00	0.6201	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,138.22420	1,134.849	19.00	0.3799	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,978.09040	1,988.093	19.01	0.6191	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,143.49040	1,140.093	19.01	0.3809	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,987.56990	1,997.609	18.99	0.6212	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,132.96990	1,129.609	18.99	0.3788	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,633.25910	2,643.452	18.07	0.6863	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			976.75910	976.051	18.07	0.3137	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,627.64560	2,637.796	18.07	0.6854	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			981.14560	980.396	18.07	0.3146	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,638.89200	2,649.109	18.06	0.6872	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			972.39200	971.709	18.06	0.3128	0.00	0	0
Total £ / R Option												0.00	0	56,828
Total £ / R												23,001.40	1	91,751

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			0.12856		0.12798			0.0000	0.00	0	6,938
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13113		0.13054			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13408		0.13347			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	11,526
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			918.55350	964.031	17.05	0.8154	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			120.95350	108.131	17.05	0.1846	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			2,797.75730	2,856.074	16.74	0.9994	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.15730	0.174	16.74	0.0006	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,806.04970	1,864.351	16.74	0.9781	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			8.44970	8.451	16.74	0.0219	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			693.09550	722.889	18.61	0.5524	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			639.09550	609.889	18.61	0.4476	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,099.58350	2,154.346	17.08	0.9403	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			45.58350	41.346	17.08	0.0597	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,262.27410	1,309.663	17.32	0.7898	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			208.27410	196.663	17.32	0.2102	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,026.29020	1,057.160	18.51	0.6078	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			679.19020	649.560	18.51	0.3922	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,434.80520	2,488.425	17.52	0.9175	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			87.70520	80.825	17.52	0.0825	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,615.87630	1,662.915	17.49	0.7918	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			268.77630	255.315	17.49	0.2082	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,526
€ / R	On	29/12/2015	Foreign Exchange Future			16.69500		16.61450			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			16.78770		16.71130			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			16.80500		16.72800			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			16.87810		16.80110			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			16.90250		16.82560			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			16.93810		16.86100			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			16.96330		16.88600			0.0000	508,899.00	30	69,656
€ / R	On	13/06/2016	Foreign Exchange Future			17.30250		17.22340			0.0000	0.00	0	5,522
€ / R	On	19/09/2016	Foreign Exchange Future			17.69010		17.60890			0.0000	0.00	0	6,030
€ / R	On	19/12/2016	Foreign Exchange Future			18.08030		18.00010			0.0000	0.00	0	4,500
Total € / R Future												508,899.00	30	85,747
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			916.90190	999.226	26.25	0.9781	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			2.40190	4.226	26.25	0.0219	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			1,314.97120	1,396.430	30.69	0.9928	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			0.47120	1.430	30.69	0.0072	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			2,104.47320	2,181.213	20.44	0.9900	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			3.17320	3.513	20.44	0.0100	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			2,094.53310	2,171.271	20.39	0.9898	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			3.23310	3.571	20.39	0.0102	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			2,084.59420	2,161.330	20.35	0.9896	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			3.29420	3.630	20.35	0.0104	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			1,866.29360	1,942.922	19.35	0.9850	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			4.99360	5.222	19.35	0.0150	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			1,797.01040	1,873.576	19.03	0.9831	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			5.71040	5.876	19.03	0.0169	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			1,588.47270	1,665.358	17.59	0.9715	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			10.47270	10.358	17.59	0.0285	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			1,239.69400	1,313.350	17.37	0.9313	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			31.69400	28.350	17.37	0.0687	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			1,453.28370	1,521.919	17.09	0.9179	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			52.18370	43.819	17.09	0.0821	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			917.20420	972.203	17.32	0.7764	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			176.10420	154.103	17.32	0.2236	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			1,367.51520	1,432.574	17.20	0.8855	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			81.91520	70.074	17.20	0.1145	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			1,392.34180	1,456.926	17.23	0.8696	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			101.34180	88.826	17.23	0.1304	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			5.45480	5.344	22.83	0.0085	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,047.67220	3,124.651	21.03	0.9820	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			11.67220	11.351	21.03	0.0180	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			254.94980	230.026	17.44	0.2614	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			895.35270	943.942	17.60	0.6994	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			309.35270	280.642	17.60	0.3006	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			3,840.63920	3,917.793	23.25	0.9929	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			4.63920	4.493	23.25	0.0071	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,691.45480	3,768.644	22.83	0.9915	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			194.81740	175.334	17.36	0.2136	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,101.51190	1,158.554	17.37	0.7773	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			205.51190	185.255	17.37	0.2227	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			10.68100	11.929	24.95	0.0172	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			5,024.68100	4,948.629	24.95	0.9828	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			990.94980	1,043.326	17.44	0.7386	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			45.34730	41.192	18.00	0.0637	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,886.53230	1,959.020	17.75	0.9296	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			50.53230	45.720	17.75	0.0704	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			578.74500	611.927	18.22	0.5345	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			592.74500	548.627	18.22	0.4655	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,130.81740	1,188.634	17.36	0.7864	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			14.58480	13.998	20.54	0.0222	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			2,315.32650	2,390.436	18.98	0.9575	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			29.32650	27.136	18.98	0.0425	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,094.24800	1,151.098	17.37	0.7750	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			208.24800	187.798	17.37	0.2250	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		1,971.34730	2,044.492	18.00	0.9363	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		13.88160	13.361	20.65	0.0212	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		2,900.05450	2,976.817	20.62	0.9786	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		14.05450	13.517	20.62	0.0214	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		1,597.24820	1,664.566	17.23	0.8954	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		81.24820	71.266	17.23	0.1046	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		2,870.58480	2,947.298	20.54	0.9778	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		2,890.22900	2,966.976	20.59	0.9783	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		14.22900	13.676	20.59	0.0217	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		2,028.18200	2,101.725	18.16	0.9405	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		42.18200	38.425	18.16	0.0595	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		2,909.88160	2,986.661	20.65	0.9788	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		1,574.35020	1,629.602	17.18	0.7715	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		310.95020	287.102	17.18	0.2285	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		3,059.55880	3,135.245	16.88	0.9611	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		2,111.80670	2,177.982	16.97	0.8721	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		148.40670	135.482	16.97	0.1279	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		36.15880	32.745	16.88	0.0389	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		2,128.45330	2,194.887	16.97	0.8745	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		145.05330	132.387	16.97	0.1255	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		2,120.12280	2,186.428	16.97	0.8733	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		146.72280	133.928	16.97	0.1267	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		151.24610	141.719	16.81	0.1082	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		2,801.65040	2,873.242	16.81	0.8909	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		152.75040	143.142	16.81	0.1091	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		2,818.65000	2,890.407	16.81	0.8927	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		149.75000	140.307	16.81	0.1073	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		2,810.14610	2,881.819	16.81	0.8918	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		4,419.35950	4,338.509	23.17	0.7632	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		1,792.99570	1,839.190	17.52	0.6715	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		782.89570	748.890	17.52	0.3285	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		644.02480	653.177	21.77	0.2949	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		3,443.92480	3,372.877	21.77	0.7051	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		792.13650	757.846	17.54	0.3310	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		2,137.18620	2,191.749	17.05	0.7454	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		537.08620	511.449	17.05	0.2546	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		1,842.14620	1,889.635	17.45	0.6829	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		742.04620	709.335	17.45	0.3171	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		519.45950	518.809	23.17	0.2368	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		1,787.60550	1,833.660	17.53	0.6702	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		787.50550	753.361	17.53	0.3298	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		1,782.23650	1,828.145	17.54	0.6690	0.00	0	0
Total € / R Option											0.00	0	335,870
Total € / R											508,899.00	30	421,617

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AUS / R	On	15/01/2016	Foreign Exchange Future			11.10240		11.01640			0.0000	0.00	0	3
AUS / R	On	14/03/2016	Foreign Exchange Future			11.19000		11.10360			0.0000	0.00	0	13,588
AUS / R	On	13/06/2016	Foreign Exchange Future			11.33460		11.24710			0.0000	0.00	0	2,608
AUS / R	On	19/09/2016	Foreign Exchange Future			11.50190		11.41300			0.0000	0.00	0	500
AUS / R	On	19/12/2016	Foreign Exchange Future			11.67310		11.58290			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	16,699
AUS / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			1,071.91570	1,156.644	21.84	0.9808	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			5.51570	4.244	21.84	0.0192	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			1,062.07550	1,146.778	21.77	0.9802	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			5.67550	4.378	21.77	0.0198	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			1,052.24040	1,136.917	21.70	0.9796	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			5.84040	4.517	21.70	0.0204	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,330.53770	1,413.694	18.22	0.9439	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			26.93770	23.694	18.22	0.0561	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			802.70770	873.434	16.92	0.8311	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			99.10770	83.434	16.92	0.1689	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			246.57380	277.004	17.56	0.4272	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			542.97380	487.004	17.56	0.5728	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,628.67380	1,713.359	19.41	0.9677	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			15.07380	13.359	19.41	0.0323	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,618.96030	1,703.609	19.37	0.9671	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			15.36030	13.609	19.37	0.0329	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,609.25260	1,693.865	19.33	0.9665	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			15.65260	13.865	19.33	0.0335	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,269.29290	1,342.719	16.15	0.8673	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			102.19290	88.119	16.15	0.1327	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,260.97870	1,334.201	16.14	0.8655	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			103.87870	89.601	16.14	0.1345	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,252.68600	1,325.705	16.13	0.8636	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			105.58600	91.105	16.13	0.1364	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			178.88030	161.225	16.08	0.1760	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,397.72500	1,469.195	16.09	0.8275	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			174.72500	157.295	16.09	0.1725	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,389.79320	1,461.152	16.09	0.8257	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			176.79320	159.252	16.09	0.1743	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,381.88030	1,453.125	16.08	0.8240	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,255.28740	1,319.646	16.00	0.7403	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			342.38740	316.546	16.00	0.2597	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,248.65930	1,312.821	16.00	0.7384	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			345.75930	319.721	16.00	0.2616	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,261.94090	1,326.492	16.00	0.7422	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			339.04090	313.392	16.00	0.2578	0.00	0	0
Total AU\$ / R Option												0.00	0	600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R												0.00	0	17,299
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.14830		11.11660			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.34340		11.31070			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			184.53170	175.782	15.35	0.3219	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			503.52460	526.746	15.32	0.6875	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			176.92460	168.446	15.32	0.3125	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			497.30280	520.389	15.34	0.6828	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			180.70280	172.089	15.34	0.3172	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			491.13170	514.082	15.35	0.6781	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			735.44240	754.943	15.85	0.6723	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			294.74240	281.543	15.85	0.3277	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			729.67140	749.047	15.86	0.6691	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			298.97140	285.647	15.86	0.3309	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			723.93540	743.189	15.88	0.6660	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			303.23540	289.789	15.88	0.3340	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2
CHF / R	On	14/03/2016	Foreign Exchange Future			15.71990		15.63460			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			16.06430		15.97640			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,452
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			925.32590	983.218	18.79	0.7195	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			280.72590	253.318	18.79	0.2805	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			919.00990	976.634	18.80	0.7169	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			284.40990	256.734	18.80	0.2831	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			912.72380	970.080	18.81	0.7142	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			288.12380	260.180	18.81	0.2858	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,801.11860	1,872.242	18.50	0.8224	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			224.71860	207.942	18.50	0.1776	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,793.53850	1,864.185	18.49	0.8211	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			227.13850	209.885	18.49	0.1789	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,809.01000	1,880.313	18.51	0.8238	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			222.61000	206.013	18.51	0.1762	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,452
CNH / R	On	14/03/2016	Foreign Exchange Future			2.33350		2.33290			0.0000	0.00	0	158
CNH / R	On	13/06/2016	Foreign Exchange Future			2.35370		2.35380			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
Total CNH / R Future												0.00	0	158
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,647.79270	1,650.365	19.14	0.7576	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			318.79270	315.365	19.14	0.2424	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,574.91670	1,577.335	19.11	0.7419	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			345.91670	342.335	19.11	0.2581	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,722.27130	1,724.995	19.17	0.7728	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			293.27130	289.995	19.17	0.2272	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,032.49940	2,027.129	18.76	0.7101	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			594.49940	590.129	18.76	0.2899	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,966.02530	1,960.728	18.75	0.6980	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			628.02530	623.728	18.75	0.3020	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,900.80800	1,895.605	18.74	0.6858	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			662.80800	658.605	18.74	0.3142	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	158
DKK / R	On	14/03/2016	Foreign Exchange Future			2.27970		2.26950			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.32770		2.31710			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,585.03070	1,651.846	20.45	0.7442	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			390.03070	354.846	20.45	0.2558	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,518.24920	1,582.786	20.49	0.7281	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			423.24920	385.787	20.49	0.2719	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,655.31010	1,723.915	20.45	0.7595	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			360.31010	326.915	20.45	0.2405	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,780.05540	2,863.691	20.84	0.8046	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			409.05540	386.691	20.84	0.1954	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,705.77290	2,788.112	20.84	0.7952	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			434.77290	411.112	20.84	0.2048	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,632.59760	2,713.605	20.84	0.7855	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			461.59760	436.605	20.84	0.2145	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	14/03/2016	Foreign Exchange Future			0.14910		0.14860			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.14890		0.14830			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.14790		0.14800			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06840		0.06840			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06530		0.06500			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06270		0.06270			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	0
Total NGN / R												0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			10.47830		10.41230			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.60220		10.53540			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.74520		10.67750			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			1,278.55370	1,343.922	14.48	0.9792	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			6.25370	5.622	14.48	0.0208	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,268.67250	1,334.024	14.42	0.9788	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			6.37250	5.724	14.42	0.0212	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,258.79400	1,324.128	14.37	0.9783	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			6.49400	5.828	14.37	0.0217	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,558.66150	1,622.889	15.76	0.9404	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			33.26150	30.689	15.76	0.0596	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,577.44260	1,641.786	15.80	0.9423	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			32.04260	29.586	15.80	0.0577	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,568.04700	1,632.333	15.78	0.9414	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			32.64700	30.133	15.78	0.0586	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,342.79820	1,398.760	15.13	0.8518	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			125.29820	113.560	15.13	0.1482	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,334.58890	1,390.493	15.12	0.8500	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			127.08890	115.293	15.12	0.1500	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,326.39940	1,382.245	15.12	0.8481	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			128.89940	117.045	15.12	0.1519	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.09830		1.09310			0.0000	0.00	0	4,406
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.10130		1.09620			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.10520		1.10010			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	4,406
Total QUANTO € / \$												0.00	0	4,406
RAIN	On	13/06/2016	Foreign Exchange Future			27,118.91000		27,059.15000			0.0000	0.00	0	0
Total RAIN Future												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
Total RAIN												0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.96680		10.94110			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.12970		11.10370			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			1,005.41930	1,027.805	16.13	0.8995	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			44.31930	41.005	16.13	0.1005	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			996.66360	1,018.988	16.14	0.8971	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			45.56360	42.188	16.14	0.1029	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			987.93530	1,010.200	16.14	0.8947	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			46.83530	43.400	16.14	0.1053	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,047.83780	1,067.771	16.18	0.7974	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			154.13780	148.071	16.18	0.2026	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,063.04410	1,083.062	16.17	0.8024	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			149.34410	143.362	16.17	0.1976	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,055.42730	1,075.403	16.17	0.7999	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			151.72730	145.703	16.17	0.2001	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			5.17160		5.17040			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.13170		5.13160			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			691.88440	692.809	19.26	0.9455	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			11.48440	11.209	19.26	0.0545	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			682.29780	683.206	19.16	0.9436	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			11.89780	11.606	19.16	0.0564	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			672.72620	673.618	19.06	0.9417	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			12.32620	12.018	19.06	0.0583	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			464.29670	464.918	17.26	0.7561	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			92.69670	93.218	17.26	0.2439	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			456.78280	457.460	17.23	0.7508	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			95.18280	95.760	17.23	0.2492	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			449.32210	450.055	17.20	0.7455	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			97.72210	98.355	17.20	0.2545	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.32270		1.31820			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.23350		1.23090			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
Total ZMW / R Future									0.00	0	1
Total ZMW / R									0.00	0	1
Total Futures									55146834.80	3,567	1,267,478
Total Options									0.00	0	1,921,081
Grand Total:									55,146,834.80	3,567	3,188,559