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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/12/2015

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			15.28760		15.23260			0.0000	0.00	0	0
\$ / R On 05/01/2016 Foreign Exchange Future			15.30070		15.24890			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			15.32070		15.26870			0.0000	0.00	0	4,393
\$ / R On 13/01/2016 Foreign Exchange Future			15.32370		15.27170			0.0000	0.00	0	1,176
\$ / R On 15/01/2016 Foreign Exchange Future			15.32960		15.27750			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			15.36520		15.31260			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			15.37110		15.31850			0.0000	0.00	0	212
\$ / R On 12/02/2016 Foreign Exchange Future			15.41050		15.35780			0.0000	0.00	0	106
\$ / R On 19/02/2016 Foreign Exchange Future			15.43020		15.37740			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			15.44710		15.39420			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			15.44990		15.39700			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			15.45830		15.40540			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			15.46410		15.41120			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			15.47850		15.42540			0.0000	0.00	0	187
\$ / R On 11/03/2016 Foreign Exchange Future			15.49010		15.43690			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.49870		15.44540			0.0000	310,423,462.30	20,029	1,012,197
\$ / R On 15/03/2016 Foreign Exchange Future			15.50160		15.44830			0.0000	0.00	0	50
\$ / R On 16/03/2016 Foreign Exchange Future			15.50450		15.45120			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.52470		15.47120			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.54200		15.48830			0.0000	0.00	0	0
\$ / R On 15/04/2016 Foreign Exchange Future			15.59170		15.53810			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			15.60040		15.54690			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			15.62380		15.57030			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			15.66480		15.61120			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.67360		15.62000			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			15.71450		15.66100			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.72620		15.67270			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			15.74380		15.69030			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.74960		15.69610			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.75260		15.69900			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.76430		15.71080			0.0000	2,679,931.00	170	47,632
\$ / R	On	24/06/2016	Foreign Exchange Future			15.79640		15.74300			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.80810		15.75470			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.89640		15.84230			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.94220		15.88760			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.98800		15.93300			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.02160		15.96630			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.02770		15.97230			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.03070		15.97530			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.04300		15.98740			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.04910		15.99350			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.06130		16.00560			0.0000	2,087,969.00	130	33,424
\$ / R	On	28/09/2016	Foreign Exchange Future			16.08880		16.03280			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.17870		16.12280			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.28510		16.22910			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.33670		16.28060			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.35280		16.29670			0.0000	0.00	0	6,418
\$ / R	On	13/03/2017	Foreign Exchange Future			16.56730		16.51080			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			16.80770		16.75170			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>315,191,362.30</b>	<b>20,329</b>	<b>1,107,696</b>
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call			1,732.88450	1,787.600	26.02	1.0000	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put			0.28450	0.000	26.02	0.0000	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call			1,313.48700	1,367.600	26.42	1.0000	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put			0.88700	0.000	26.42	0.0000	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Call			260.02150	266.159	17.79	0.6788	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Put			131.12150	85.459	17.79	0.3212	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	14.97	Call			359.72380	379.158	18.26	0.7944	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	14.97	Put			80.82380	48.459	18.26	0.2056	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	14.98	Call			352.54790	371.123	18.23	0.7877	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	14.98	Put			83.64790	50.423	18.23	0.2123	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			1,474.29460	1,523.969	23.34	0.9872	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			5.59460	3.269	23.34	0.0128	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			2,342.50800	2,393.947	26.57	0.9990	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			0.80800	0.247	26.57	0.0010	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call			429.20170	446.400	18.42	0.7094	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put			151.70170	116.800	18.42	0.2906	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			907.94520	950.056	19.30	0.9307	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Put			30.44520	20.456	19.30	0.0693	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Call			568.95280	595.030	18.29	0.8121	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Put			14.90420	10.000	21.01	0.0348	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Put			91.45280	65.430	18.29	0.1879	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Call			496.40410	518.028	18.36	0.7635	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Put			118.90410	88.428	18.36	0.2365	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call			1,289.23200	1,337.508	21.59	0.9724	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put			11.73200	7.908	21.59	0.0276	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call			1,192.40420	1,239.600	21.01	0.9652	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			417.49930	433.593	18.37	0.6109	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			264.89930	228.393	18.37	0.3891	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			338.10700	348.992	18.57	0.5327	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			345.50700	303.792	18.57	0.4673	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			1,816.73670	1,868.198	19.65	0.9900	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			4.13670	2.998	19.65	0.0100	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			891.70550	930.784	17.75	0.8833	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			59.10550	45.584	17.75	0.1167	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			3,512.79170	3,565.289	27.06	0.9997	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			0.19170	0.089	27.06	0.0003	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			2,344.32790	2,396.201	22.04	0.9967	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			1.72790	1.001	22.04	0.0033	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			2,204.76020	2,256.531	21.41	0.9956	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			2.16020	1.331	21.41	0.0044	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			1,585.42810	1,638.414	19.11	0.9778	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			6.92810	7.314	19.11	0.0222	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			1,094.81580	1,137.367	17.66	0.9280	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			36.31580	26.267	17.66	0.0720	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call			886.70290	924.013	17.77	0.8719	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put			68.20290	52.913	17.77	0.1281	0.00	0	2,000
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			3,758.20960	3,810.784	25.52	0.9993	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.40960	0.284	25.52	0.0007	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			408.17680	421.455	19.08	0.5175	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			450.37680	410.955	19.08	0.4825	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			1,481.99760	1,529.284	17.87	0.9378	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			34.59760	29.084	17.87	0.0622	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			1,156.74600	1,198.593	17.98	0.8738	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			79.34600	68.393	17.98	0.1262	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			706.76530	734.149	18.40	0.6999	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			239.36530	213.949	18.40	0.3001	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			782.78050	812.562	18.31	0.7195	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			228.58050	205.462	18.31	0.2805	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			386.99910	398.780	19.63	0.4531	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			632.79910	591.680	19.63	0.5469	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			3,595.72620	3,648.143	24.05	0.9977	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			1.52620	1.043	24.05	0.0023	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			1,914.76070	1,964.996	19.13	0.9633	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			20.56070	17.896	19.13	0.0367	0.00	0	150
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			916.70800	951.767	18.13	0.7763	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			169.70800	151.867	18.13	0.2237	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			966.53800	1,002.467	18.02	0.7883	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			161.13800	144.167	18.02	0.2117	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			1,529.32600	1,576.547	17.80	0.9271	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			43.92600	38.247	17.80	0.0729	0.00	0	100
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			977.90290	1,013.589	18.09	0.7857	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			166.70290	149.489	18.09	0.2143	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			970.56340	1,006.038	18.09	0.7830	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			169.36340	151.938	18.09	0.2170	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			963.25570	998.516	18.09	0.7803	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			172.05570	154.416	18.09	0.2197	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			965.92360	1,000.299	18.08	0.7686	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			190.52360	171.799	18.08	0.2314	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,915.11460	2,966.722	21.44	0.9876	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			8.21460	6.622	21.44	0.0124	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			203.40500	204.918	21.92	0.2355	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			1,508.00500	1,456.218	21.92	0.7645	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			18.71030	23.541	29.77	0.0301	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			4,803.31030	4,754.841	29.77	0.9699	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			310.13850	315.143	20.74	0.3383	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			1,064.73850	1,016.443	20.74	0.6617	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			278.35710	282.218	21.04	0.3090	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			1,172.95710	1,123.518	21.04	0.6910	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			246.12560	248.935	21.38	0.2781	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			1,300.72560	1,250.235	21.38	0.7219	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			362.08040	369.031	20.31	0.3842	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			916.68040	870.331	20.31	0.6158	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			332.51460	338.346	20.55	0.3584	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			997.11460	949.646	20.55	0.6416	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			322.37490	327.829	20.63	0.3494	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,026.97490	979.129	20.63	0.6506	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			439.27260	449.225	19.78	0.4476	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			743.87260	700.525	19.78	0.5524	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			406.64190	415.313	19.99	0.4214	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			811.24190	766.613	19.99	0.5786	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			364.89560	371.953	20.29	0.3866	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			909.49560	863.253	20.29	0.6134	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			504.41070	516.944	19.39	0.4972	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			629.01070	588.244	19.39	0.5028	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			496.74660	508.976	19.44	0.4916	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			641.34660	600.276	19.44	0.5084	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			492.95830	505.037	19.46	0.4887	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			647.55830	606.337	19.46	0.5113	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			520.06700	533.223	19.31	0.5086	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			604.66700	564.523	19.31	0.4914	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			512.18190	525.027	19.35	0.5029	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			616.78190	576.327	19.35	0.4971	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			508.28400	520.972	19.37	0.5001	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			622.88400	582.272	19.37	0.4999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			670.88120	691.411	18.80	0.6058	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			425.48120	392.712	18.80	0.3942	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			645.74020	665.205	18.88	0.5909	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			450.34020	416.505	18.88	0.4091	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			635.89700	654.942	18.91	0.5850	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			460.49700	426.242	18.91	0.4150	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			762.19240	786.446	18.55	0.6565	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			346.79240	317.746	18.55	0.3435	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			756.56960	780.601	18.57	0.6535	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			351.16960	321.900	18.57	0.3465	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			691.55140	712.944	18.75	0.6178	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			406.15140	374.244	18.75	0.3822	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			785.00430	810.149	18.50	0.6683	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			329.60430	301.450	18.50	0.3317	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			779.25430	804.176	18.51	0.6654	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			333.85430	305.475	18.51	0.3346	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			773.53610	798.234	18.52	0.6624	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			338.13610	309.534	18.52	0.3376	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			965.67940	998.526	18.12	0.7509	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			220.27940	199.826	18.12	0.2491	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			932.60330	963.131	18.14	0.7376	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			237.20330	214.431	18.14	0.2624	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			838.19910	865.360	18.36	0.6947	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			292.79910	266.660	18.36	0.3053	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,132.66050	1,170.258	18.04	0.8080	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			157.26050	141.558	18.04	0.1920	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			1,110.05300	1,147.058	18.05	0.8009	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			164.65300	148.358	18.05	0.1991	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,043.69970	1,078.876	18.08	0.7791	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			188.29970	170.177	18.08	0.2209	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			1,338.21780	1,380.501	17.94	0.8632	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			102.81780	91.801	17.94	0.1368	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			1,297.40590	1,338.853	17.96	0.8534	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			112.00590	100.153	17.96	0.1466	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			1,257.18380	1,297.763	17.97	0.8432	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			121.78380	109.063	17.97	0.1568	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,515.64860	1,561.061	17.86	0.8999	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			70.24860	62.361	17.86	0.1001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			1,429.99460	1,473.994	17.89	0.8833	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			84.59460	75.294	17.89	0.1167	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		1,346.45050	1,388.896	17.93	0.8651	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		101.05050	90.196	17.93	0.1349	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		1,733.28740	1,781.934	18.28	0.9278	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		47.88740	43.234	18.28	0.0722	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		1,567.98640	1,614.493	17.86	0.9088	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		62.58640	55.793	17.86	0.0912	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call		1,559.21600	1,605.281	17.84	0.9076	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put		63.81600	56.581	17.84	0.0924	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		1,931.33400	1,980.634	18.77	0.9454	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		35.93400	31.934	18.77	0.0546	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		1,855.50750	1,904.565	18.58	0.9392	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		40.10750	35.865	18.58	0.0608	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call		1,742.64140	1,791.320	18.30	0.9287	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put		47.24140	42.620	18.30	0.0713	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,267.47990	2,317.734	19.58	0.9664	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		22.07990	19.034	19.58	0.0336	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		2,209.42000	2,259.521	19.44	0.9634	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		24.02000	20.821	19.44	0.0366	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		1,978.94060	2,028.386	18.88	0.9490	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		33.54060	29.686	18.88	0.0510	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		2,657.90030	2,709.045	20.51	0.9812	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		12.50030	10.345	20.51	0.0188	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		2,510.89630	2,561.732	20.16	0.9765	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		15.49630	13.032	20.16	0.0235	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		2,364.57560	2,415.072	19.81	0.9709	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		19.17560	16.372	19.81	0.0291	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		3,191.17770	3,243.282	21.87	0.9914	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		5.77770	4.582	21.87	0.0086	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		2,904.10250	2,955.699	21.09	0.9870	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		8.70250	6.999	21.09	0.0130	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		2,716.86530	2,768.126	20.65	0.9828	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		11.46530	9.426	20.65	0.0172	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		3,399.80230	3,452.168	22.52	0.9935	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		4.40230	3.468	22.52	0.0065	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		3,389.85970	3,442.214	22.49	0.9934	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		4.45970	3.514	22.49	0.0066	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		3,340.15820	3,392.455	22.33	0.9930	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		4.75820	3.755	22.33	0.0070	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		3,499.26640	3,551.736	22.83	0.9943	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		3.86640	3.036	22.83	0.0057	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		3,449.52580	3,501.945	22.67	0.9939	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		4.12580	3.245	22.67	0.0061	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		3,409.74560	3,462.122	22.55	0.9936	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		4.34560	3.422	22.55	0.0064	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		3,648.58090	3,701.186	23.29	0.9954	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		3.18090	2.486	23.29	0.0046	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			3,847.84920	3,900.602	23.91	0.9965	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			2.44920	1.902	23.91	0.0035	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			3,618.70770	3,671.287	23.20	0.9952	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			3.30770	2.587	23.20	0.0048	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,539.07060	3,591.579	22.95	0.9946	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			3.67060	2.879	22.95	0.0054	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			4,396.58270	4,449.603	25.61	0.9983	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			1.18270	0.903	25.61	0.0017	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,897.69380	3,950.479	24.06	0.9967	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			2.29380	1.779	24.06	0.0033	0.00	0	42,370
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			431.36180	440.757	19.88	0.4386	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			773.06180	729.157	19.88	0.5614	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,139.32820	2,189.043	19.22	0.9579	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			28.12820	24.543	19.22	0.0421	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,025.79580	1,059.889	18.15	0.7673	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			204.59580	185.389	18.15	0.2327	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			841.97630	867.216	18.49	0.6738	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			340.77630	312.516	18.49	0.3262	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,851.08390	1,899.622	18.38	0.9293	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			49.88390	44.922	18.38	0.0707	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,031.37060	2,080.061	18.51	0.9408	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			43.07060	38.061	18.51	0.0592	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			718.14180	737.956	18.83	0.5979	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			479.84180	445.956	18.83	0.4021	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			438.50880	446.365	20.09	0.4158	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			910.20880	864.365	20.09	0.5842	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,692.77440	3,745.513	22.36	0.9940	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			4.47440	3.513	22.36	0.0060	0.00	0	250
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			534.64560	543.428	19.89	0.4522	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			886.54560	841.728	19.89	0.5478	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,680.84460	1,725.654	17.76	0.8793	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			103.94460	95.254	17.76	0.1207	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			729.89860	745.749	19.02	0.5648	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			602.99860	565.349	19.02	0.4352	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			457.06590	462.322	20.53	0.3837	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,176.76590	1,128.522	20.53	0.6163	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,776.93120	3,829.109	20.93	0.9918	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			6.63120	5.309	20.93	0.0082	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,130.03750	2,176.395	17.96	0.9292	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			59.73750	52.595	17.96	0.0708	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			663.74490	675.275	19.38	0.5139	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			753.44490	711.475	19.38	0.4861	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			784.20740	798.291	19.07	0.5571	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			683.00740	643.491	19.07	0.4429	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,519.71030	1,557.658	17.73	0.8200	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			188.51030	172.858	17.73	0.1800	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			616.79090	624.940	19.88	0.4609	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			976.79090	931.340	19.88	0.5391	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			621.53100	628.304	20.07	0.4453	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,090.53100	1,043.804	20.07	0.5547	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			465.99860	469.072	21.06	0.3515	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,504.99860	1,454.572	21.06	0.6485	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,869.35090	3,921.316	19.61	0.9902	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			8.35090	6.816	19.61	0.0098	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,236.43990	2,280.585	17.44	0.9208	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			75.43990	66.085	17.44	0.0792	0.00	0	150
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,230.42600	1,257.810	18.03	0.7136	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			377.72600	351.610	18.03	0.2864	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,501.91390	3,553.242	17.91	0.9862	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			11.61390	9.442	17.91	0.0138	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			920.57080	935.096	18.87	0.5843	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			680.27080	641.296	18.87	0.4157	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,406.95300	1,437.755	17.87	0.7563	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			310.85300	288.155	17.87	0.2437	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			789.97420	799.867	19.40	0.5199	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			873.87420	830.267	19.40	0.4801	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,466.74670	2,511.756	17.00	0.9393	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			57.74670	49.156	17.00	0.0607	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,457.66420	2,502.599	17.00	0.9384	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			58.66420	49.999	17.00	0.0616	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,448.59310	2,493.455	17.01	0.9376	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			59.59310	50.855	17.01	0.0624	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,561.42780	2,606.917	16.84	0.9464	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			50.62780	42.617	16.84	0.0536	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,479.31760	2,524.139	16.90	0.9390	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			58.51760	49.839	16.90	0.0610	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,470.24980	2,514.998	16.91	0.9381	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			59.44980	50.698	16.91	0.0619	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,461.19500	2,505.867	16.92	0.9372	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			60.39500	51.567	16.92	0.0628	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,291.43790	2,334.679	17.05	0.9190	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			80.63790	70.379	17.05	0.0810	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,265.05610	2,308.073	17.07	0.9158	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			84.25610	73.773	17.07	0.0842	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,674.79870	1,711.791	17.58	0.8176	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			213.99870	197.491	17.58	0.1824	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,494.43570	1,527.005	17.76	0.7746	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			283.63570	262.705	17.76	0.2254	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,264.26340	1,290.143	18.01	0.7089	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			403.46340	375.843	18.01	0.2911	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,216.25340	1,239.700	18.07	0.6932	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			435.45340	405.400	18.07	0.3068	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		1,176.65630	1,198.290	18.16	0.6790	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		465.85630	433.990	18.16	0.3210	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		692.85120	699.955	19.90	0.4647	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		1,082.05120	1,035.655	19.90	0.5353	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		650.86440	657.019	20.11	0.4423	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		1,170.06440	1,122.719	20.11	0.5577	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		564.09920	568.273	20.61	0.3938	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,383.29920	1,333.974	20.61	0.6062	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		495.46060	498.363	21.10	0.3531	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		1,594.66060	1,544.063	21.10	0.6469	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		469.00930	471.503	21.31	0.3369	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		1,688.20930	1,637.203	21.31	0.6631	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		442.19190	444.290	21.54	0.3201	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,791.39190	1,739.990	21.54	0.6799	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		277.69730	279.033	23.08	0.2138	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		2,636.89730	2,584.733	23.08	0.7862	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		2,831.53310	2,879.065	16.64	0.9661	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		30.73310	24.765	16.64	0.0339	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		2,746.88070	2,793.801	16.70	0.9607	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		36.08070	29.501	16.70	0.0393	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		265.47300	266.696	23.23	0.2054	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		2,724.67300	2,672.396	23.23	0.7946	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		3,562.51570	3,613.827	17.83	0.9863	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		11.71570	9.526	17.83	0.0137	0.00	0	330
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		1,128.88550	1,147.161	18.39	0.6475	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		555.88550	520.761	18.39	0.3525	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		573.61260	577.151	20.75	0.3877	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		1,470.61260	1,420.751	20.75	0.6123	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		2,339.21820	2,381.634	16.74	0.9179	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		84.51820	73.534	16.74	0.0821	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		591.54280	595.186	20.68	0.3941	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		1,456.84280	1,407.086	20.68	0.6059	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		492.80930	495.024	21.40	0.3375	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		1,778.10930	1,726.924	21.40	0.6625	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		3,964.82130	4,016.186	18.54	0.9891	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		10.12130	8.086	18.54	0.0109	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		496.81440	500.937	21.92	0.3175	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,104.51440	2,054.537	21.92	0.6825	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		4,054.31580	4,106.251	17.98	0.9875	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		12.01580	9.851	17.98	0.0125	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		2,431.50100	2,476.487	16.30	0.9158	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		89.20100	80.087	16.30	0.0842	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		562.06710	566.937	21.40	0.3532	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		1,849.76710	1,800.536	21.40	0.6468	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		3,206.10860	3,260.459	15.10	0.9755	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		18.50860	18.259	15.10	0.0245	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			1,142.63850	1,160.157	18.89	0.6005	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			775.03850	737.957	18.89	0.3995	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,526.52830	2,581.625	16.30	0.9100	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			93.52830	93.625	16.30	0.0900	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			531.71150	538.622	22.09	0.3172	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,298.71150	2,250.622	22.09	0.6828	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			489.11070	495.655	22.39	0.2954	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,486.11070	2,437.655	22.39	0.7046	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,147.23040	4,201.655	17.93	0.9844	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			14.23040	13.655	17.93	0.0156	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			541.47040	548.702	22.13	0.3160	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,375.17040	2,327.102	22.13	0.6840	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,561.81520	2,618.508	16.24	0.9090	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			95.51520	96.908	16.24	0.0910	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,398.35450	2,452.317	16.57	0.8856	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			132.05450	130.717	16.57	0.1144	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			553.06940	560.400	22.06	0.3217	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,326.76940	2,278.800	22.06	0.6783	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,342.30950	2,395.308	16.72	0.8752	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			150.00950	147.608	16.72	0.1248	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			651.02260	658.948	21.42	0.3680	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,978.72260	1,931.248	21.42	0.6320	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,571.89310	2,629.692	16.27	0.9081	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			96.59310	98.992	16.27	0.0919	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			549.94750	557.771	22.13	0.3184	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,374.64750	2,327.070	22.13	0.6816	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			413.04320	419.888	23.26	0.2466	0.00	0	2,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,135.64320	3,086.888	23.26	0.7534	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,562.05370	1,592.457	18.18	0.7042	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			524.65370	499.457	18.18	0.2958	0.00	0	2,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,754.70480	2,813.497	15.93	0.9270	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			71.20480	74.397	15.93	0.0730	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,772.11530	2,831.035	15.90	0.9289	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			68.61530	71.935	15.90	0.0711	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,763.40160	2,822.260	15.91	0.9280	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			69.90160	73.160	15.91	0.0720	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			638.53330	646.899	21.66	0.3551	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,132.93330	2,085.599	21.66	0.6449	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			596.79550	605.246	21.94	0.3354	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,291.19550	2,243.946	21.94	0.6646	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			337.84130	343.955	24.48	0.2016	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,882.24130	3,832.655	24.48	0.7984	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,767.63050	2,826.477	15.90	0.9268	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			72.03050	75.177	15.90	0.0732	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,828.78740	2,888.044	15.78	0.9333	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			63.18740	66.744	15.78	0.0667	0.00	0	405

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		2,785.02110	2,843.994	15.87	0.9287	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		69.42110	72.694	15.87	0.0713	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		2,776.31830	2,835.228	15.88	0.9277	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		70.71830	73.928	15.88	0.0723	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		1,869.56610	1,908.781	17.83	0.7727	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		363.96610	347.482	17.83	0.2273	0.00	0	17,500
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		2,638.03270	2,694.433	16.22	0.9060	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		105.23270	105.633	16.22	0.0940	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		519.26250	527.672	22.61	0.2931	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		2,736.46250	2,688.872	22.61	0.7069	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		493.21150	501.460	22.81	0.2804	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		2,870.41150	2,822.660	22.81	0.7196	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		4,251.12570	4,305.616	17.66	0.9821	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		18.32570	16.816	17.66	0.0179	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		2,730.16520	2,786.155	15.87	0.9073	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		107.36520	107.455	15.87	0.0927	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		511.33380	520.986	23.18	0.2749	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,158.53380	3,112.286	23.18	0.7251	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		499.78140	509.332	23.28	0.2694	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,226.98140	3,180.632	23.28	0.7306	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		4,342.49470	4,396.000	17.14	0.9821	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		19.69470	17.300	17.14	0.0179	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		2,834.64640	2,891.937	15.42	0.9101	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		105.54640	106.837	15.42	0.0899	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		506.50000	519.155	23.87	0.2580	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		3,677.40000	3,634.055	23.87	0.7420	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		4,449.51040	4,502.944	16.64	0.9821	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		20.41040	17.844	16.64	0.0179	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		3,654.98320	3,712.494	15.00	0.9645	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		34.38320	35.794	15.00	0.0355	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		3,674.58890	3,731.927	15.03	0.9650	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		33.98890	35.227	15.03	0.0350	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		3,664.78610	3,722.210	15.01	0.9647	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		34.18610	35.510	15.01	0.0353	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		3,058.20980	3,110.943	14.33	0.9361	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		71.50980	68.144	14.33	0.0639	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		2,900.08590	2,951.460	14.87	0.9157	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		103.38590	98.660	14.87	0.0843	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		1,892.54650	1,928.952	18.00	0.7196	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		4,961.67120	4,921.365	26.65	0.7826	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		4,514.43180	4,568.245	15.95	0.9841	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		17.73180	15.445	15.95	0.0159	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		4,043.36500	4,001.269	24.78	0.7454	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		3,075.29790	3,128.159	14.28	0.9381	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		68.59790	65.359	14.28	0.0619	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		3,066.74260	3,119.541	14.31	0.9372	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			70.04260	66.741	14.31	0.0628	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			458.37120	474.165	26.65	0.2174	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,449.64690	3,407.995	23.59	0.7124	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			583.98960	596.997	23.72	0.2816	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,537.28960	3,494.197	23.72	0.7184	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			535.31570	549.209	24.66	0.2572	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,988.61570	3,946.409	24.66	0.7428	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			530.06500	544.069	24.78	0.2546	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,227.89900	3,186.174	23.24	0.6959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			620.96770	635.366	23.36	0.2983	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,304.26770	3,262.565	23.36	0.7017	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			617.99690	632.398	23.39	0.2970	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,321.29690	3,279.598	23.39	0.7030	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			596.34690	610.795	23.59	0.2876	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			766.97330	738.318	18.43	0.3371	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,243.43940	1,261.406	19.92	0.5334	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,346.73940	1,308.606	19.92	0.4666	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			707.73420	722.047	22.65	0.3348	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,861.03420	2,819.247	22.65	0.6652	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			634.59900	648.974	23.24	0.3041	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			575.84650	556.152	18.00	0.2804	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,880.70670	1,916.703	18.01	0.7170	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			584.00670	563.903	18.01	0.2830	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,765.85910	1,797.635	18.17	0.6903	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			669.15910	644.835	18.17	0.3097	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,663.67330	1,691.118	18.43	0.6629	0.00	0	86,321
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,957.77300	1,988.221	18.37	0.6852	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			786.97300	760.921	18.37	0.3148	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,952.53770	1,982.798	18.38	0.6840	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			791.73770	765.498	18.38	0.3160	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,947.31060	1,977.389	18.39	0.6827	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			796.51060	770.089	18.39	0.3173	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			912.55960	886.609	18.48	0.3191	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,149.22450	2,179.127	18.49	0.6798	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			917.52450	891.427	18.49	0.3202	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,144.20270	2,173.950	18.50	0.6787	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			922.50270	896.250	18.50	0.3213	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,154.25960	2,184.309	18.48	0.6809	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,527,783</b>
<b>Total \$ / R</b>												<b>315,191,362.30</b>	<b>20,329</b>	<b>2,635,479</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			15.49870		15.44540			0.0000	30,997.40	2	1,279
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.76430		15.71080			0.0000	0.00	0	151
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.06130		16.00560			0.0000	0.00	0	80
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.35280		16.29670			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>30,997.40</b>	<b>2</b>	<b>1,510</b>
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call		306,228.34920	311,414.302	21.46	0.9898		0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put		688.34920	544.302	21.46	0.0102		0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call		305,238.55290	310,421.562	21.43	0.9897		0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put		698.55290	551.562	21.43	0.0103		0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call		304,248.90180	309,430.438	21.41	0.9895		0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put		708.90180	560.438	21.41	0.0105		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call		234,455.62030	238,824.907	17.01	0.9251		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		7,375.62030	6,394.907	17.01	0.0749		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		233,567.04450	237,928.931	17.02	0.9241		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		7,487.04450	6,498.931	17.02	0.0759		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		232,679.75320	237,034.089	17.02	0.9231		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		7,599.75320	6,604.088	17.02	0.0769		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		154,859.92300	157,841.177	18.22	0.6960		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		55,299.92300	52,711.177	18.22	0.3040		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		156,030.11710	159,050.053	18.21	0.6991		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		54,470.11710	51,920.053	18.21	0.3009		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		155,444.36470	158,444.731	18.22	0.6976		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		54,884.36470	52,314.731	18.22	0.3024		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		188,861.21700	192,471.205	18.04	0.7180		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		58,191.21700	56,191.205	18.04	0.2820		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		188,281.01920	191,871.739	18.05	0.7167		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		58,611.01920	56,591.739	18.05	0.2833		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		187,702.48570	191,273.893	18.06	0.7153		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		59,032.48570	56,993.893	18.06	0.2847		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>30,997.40</b>	<b>2</b>	<b>1,510</b>
£ / R	On 12/01/2016	Foreign Exchange Future			22.83100		22.73820		0.0000		0.00	0	15	
£ / R	On 26/02/2016	Foreign Exchange Future			23.02400		22.92930		0.0000		0.00	0	163	
£ / R	On 29/02/2016	Foreign Exchange Future			23.03640		22.94180		0.0000		0.00	0	56	
£ / R	On 07/03/2016	Foreign Exchange Future			23.06660		22.97160		0.0000		0.00	0	50	
£ / R	On 14/03/2016	Foreign Exchange Future			23.09670		23.00140		0.0000		2,378,960.10	103	33,566	
£ / R	On 13/06/2016	Foreign Exchange Future			23.50110		23.40470		0.0000		0.00	0	848	
£ / R	On 08/09/2016	Foreign Exchange Future			23.90720		23.80690		0.0000		0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Future			23.95890		23.85800		0.0000		0.00	0	225	
£ / R	On 19/12/2016	Foreign Exchange Future			24.40940		24.30740		0.0000		0.00	0	0	
<b>Total £ / R Future</b>												<b>2,378,960.10</b>	<b>103</b>	<b>34,923</b>
£ / R	On 12/01/2016	Foreign Exchange Option	21.09	Put		18.45830	12.231	21.27	0.0314		0.00	0	0	
£ / R	On 12/01/2016	Foreign Exchange Option	21.09	Call		1,666.65830	1,753.231	21.27	0.9686		0.00	0	0	
£ / R	On 26/02/2016	Foreign Exchange Option	22.09	Call		1,230.15950	1,288.530	19.97	0.7095		0.00	0	0	
£ / R	On 26/02/2016	Foreign Exchange Option	22.09	Put		390.85950	354.530	19.97	0.2905		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		1,289.26030	1,348.158	19.78	0.7206	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put		377.46030	341.758	19.78	0.2794	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call		1,291.83980	1,348.370	19.92	0.6998	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put		440.23980	401.770	19.92	0.3002	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		3,846.99550	3,940.012	22.72	0.9662	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		35.59550	33.312	22.72	0.0338	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		3,837.24940	3,930.251	22.70	0.9660	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		35.84940	33.551	22.70	0.0340	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		3,827.50600	3,920.492	22.68	0.9657	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		36.10600	33.792	22.68	0.0343	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call		2,363.76560	2,449.524	19.09	0.8972	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put		112.36560	102.824	19.09	0.1028	0.00	0	21,300
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call		566.92780	588.716	22.18	0.3801	0.00	0	11,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put		1,515.52780	1,442.016	22.18	0.6199	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		3,124.66010	3,207.100	18.89	0.8708	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		219.96010	206.000	18.89	0.1292	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call		3,116.23830	3,198.592	18.89	0.8700	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put		221.53830	207.492	18.89	0.1300	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		3,133.09080	3,215.617	18.89	0.8716	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		218.39080	204.517	18.89	0.1284	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call		2,334.78390	2,393.208	18.48	0.7052	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put		787.88390	746.008	18.48	0.2948	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call		2,328.81750	2,387.095	18.48	0.7042	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		791.91750	749.895	18.48	0.2958	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		980.24610	998.438	21.81	0.3679	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		3,023.34610	2,941.238	21.81	0.6321	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		3,034.91960	3,109.363	17.90	0.8100	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put		428.01960	402.163	17.90	0.1900	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call		2,340.75520	2,399.334	18.47	0.7063	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		783.85520	742.134	18.47	0.2937	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call		1,992.84870	2,037.801	18.91	0.6307	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put		1,134.84870	1,078.901	18.91	0.3693	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call		1,988.09310	2,032.918	18.92	0.6297	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put		1,140.09310	1,084.018	18.92	0.3703	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call		1,997.60850	2,042.697	18.90	0.6318	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put		1,129.60850	1,073.797	18.90	0.3682	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call		2,643.45150	2,698.878	17.99	0.6956	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put		976.05150	929.478	17.99	0.3044	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call		2,637.79620	2,693.091	18.00	0.6947	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put		980.39620	933.691	18.00	0.3053	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call		2,649.10880	2,704.676	17.99	0.6965	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put		971.70880	925.276	17.99	0.3035	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>2,378,960.10</b>	<b>103</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			0.12894		0.12856			0.0000	0.00	0	6,938
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13152		0.13113			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13449		0.13408			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			964.03100	988.841	17.06	0.8305	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			108.13100	94.841	17.06	0.1695	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			2,856.07400	2,894.165	17.28	0.9994	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.17400	0.165	17.28	0.0006	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,864.35090	1,901.979	17.28	0.9794	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			8.45090	7.979	17.28	0.0206	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			722.88900	730.668	18.43	0.5617	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			609.88900	578.868	18.43	0.4383	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,154.34570	2,190.348	17.23	0.9437	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			41.34570	38.548	17.23	0.0563	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,309.66250	1,335.658	17.33	0.7991	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			196.66250	183.858	17.33	0.2009	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,057.16030	1,061.301	18.16	0.6166	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			649.56030	612.001	18.16	0.3834	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,488.42500	2,525.383	17.57	0.9215	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			80.82500	76.083	17.57	0.0785	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,662.91500	1,687.482	17.35	0.8006	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			255.31500	238.182	17.35	0.1994	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			16.78770		16.69500			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			16.87720		16.78770			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			16.89510		16.80500			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			16.96880		16.87810			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			16.99340		16.90250			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			17.02930		16.93810			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.05470		16.96330			0.0000	204,656.40	12	69,656
€ / R	On	13/06/2016	Foreign Exchange Future			17.39540		17.30250			0.0000	0.00	0	5,522
€ / R	On	19/09/2016	Foreign Exchange Future			17.78690		17.69010			0.0000	0.00	0	6,030
€ / R	On	19/12/2016	Foreign Exchange Future			18.17910		18.08030			0.0000	0.00	0	4,500
<b>Total € / R Future</b>												<b>204,656.40</b>	<b>12</b>	<b>85,747</b>
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			999.22570	1,087.794	41.29	0.9991	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			4.22570	0.094	41.29	0.0009	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			1,396.43010	1,487.721	50.04	0.9998	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			1.43010	0.021	50.04	0.0002	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			2,181.21340	2,269.608	21.54	0.9928	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			3.51340	2.408	21.54	0.0072	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			2,171.27100	2,259.654	21.49	0.9927	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			3.57100	2.454	21.49	0.0073	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			2,161.32960	2,249.702	21.45	0.9925	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			3.62960	2.502	21.45	0.0075	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			1,942.92220	2,031.022	20.54	0.9886	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			5.22220	3.822	20.54	0.0114	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			1,873.57640	1,961.579	20.25	0.9870	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			5.87640	4.379	20.25	0.0130	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			1,665.35760	1,752.878	18.55	0.9779	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			10.35760	7.778	18.55	0.0221	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			1,313.35010	1,395.911	18.08	0.9466	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			28.35010	20.811	18.08	0.0534	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			1,521.91900	1,601.590	17.24	0.9344	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			43.81900	32.790	17.24	0.0656	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			972.20280	1,036.375	17.56	0.8040	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			154.10280	127.575	17.56	0.1960	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			1,432.57390	1,509.532	17.42	0.9034	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			70.07390	56.132	17.42	0.0966	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			1,456.92610	1,532.836	17.43	0.8872	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			88.82610	73.536	17.43	0.1128	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			3,917.79310	4,008.538	23.81	0.9938	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			4.49310	3.839	23.81	0.0062	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,768.64400	3,859.291	23.39	0.9926	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			5.34400	4.591	23.39	0.0074	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,124.65090	3,214.597	21.60	0.9841	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			11.35090	9.896	21.60	0.0159	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			611.92650	649.710	18.30	0.5598	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			548.62650	495.010	18.30	0.4402	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			11.92940	12.252	25.21	0.0178	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			4,948.62940	4,857.552	25.21	0.9822	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,043.32610	1,104.335	17.58	0.7628	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			230.02610	199.635	17.58	0.2372	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			943.94180	999.535	17.69	0.7249	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			280.64180	244.835	17.69	0.2751	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			0.00000	721.889	18.16	0.5990	920,408.48	1,275	1,275
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			0.00000	427.189	18.16	0.4010	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,188.63400	1,255.794	17.54	0.8082	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			175.33400	151.094	17.54	0.1918	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,158.55450	1,224.727	17.55	0.7995	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			185.25450	160.027	17.55	0.2005	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,151.09750	1,217.021	17.55	0.7973	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			187.79750	162.321	17.55	0.2027	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			2,044.49190	2,130.877	18.51	0.9434	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			41.19190	36.177	18.51	0.0566	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,959.01960	2,044.879	18.26	0.9373	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			45.71960	40.179	18.26	0.0627	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	15.37	Call			1,664.56590	1,743.791	17.43	0.9097	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			71.26590	59.091	17.43	0.0903	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			2,947.29750	3,036.918	21.10	0.9805	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			13.99750	12.218	21.10	0.0195	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			2,390.43600	2,478.473	19.51	0.9624	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			27.13600	23.773	19.51	0.0376	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			2,101.72480	2,188.432	18.68	0.9471	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			38.42480	33.732	18.68	0.0529	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			2,986.66100	3,076.359	21.21	0.9813	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			13.36100	11.659	21.21	0.0187	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,976.81740	3,066.496	21.18	0.9811	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			13.51740	11.796	21.18	0.0189	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			2,966.97560	3,056.635	21.15	0.9809	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			13.67560	11.935	21.15	0.0191	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,186.42760	2,268.209	17.18	0.8825	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			133.92760	122.809	17.18	0.1175	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,177.98210	2,259.611	17.18	0.8814	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,194.88660	2,276.822	17.18	0.8836	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			132.38660	121.422	17.18	0.1164	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			135.48210	124.211	17.18	0.1186	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,135.24490	3,226.758	17.30	0.9631	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			32.74490	31.358	17.30	0.0369	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,629.60240	1,698.269	17.28	0.7862	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			287.10240	262.869	17.28	0.2138	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			141.71900	130.273	16.89	0.1008	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,873.24160	2,958.513	16.89	0.8984	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			143.14160	131.613	16.89	0.1016	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,890.40710	2,975.842	16.89	0.9001	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			140.30710	128.942	16.89	0.0999	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,881.81900	2,967.173	16.89	0.8992	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			511.44920	482.063	17.06	0.2436	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,889.63470	1,950.614	17.44	0.6947	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			709.33470	671.514	17.44	0.3053	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,839.19020	1,898.625	17.50	0.6834	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			748.89020	709.525	17.50	0.3166	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			753.36050	713.817	17.51	0.3178	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,828.14550	1,887.230	17.52	0.6809	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			757.84550	718.130	17.52	0.3191	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			653.17720	664.297	21.60	0.3002	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,372.87720	3,285.197	21.60	0.6998	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,191.74920	2,261.163	17.06	0.7564	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			518.80900	516.253	22.83	0.2383	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,338.50900	4,237.153	22.83	0.7617	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,833.66050	1,892.917	17.51	0.6822	0.00	0	0
<b>Total € / R Option</b>												<b>920,408.48</b>	<b>1,275</b>	<b>337,145</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>1,125,064.88</b>	<b>1,287</b>	<b>422,892</b>
AU\$ / R	On	15/01/2016	Foreign Exchange Future			11.12940		11.10240			0.0000	0.00	0	3
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.21670		11.19000			0.0000	22,433.40	2	13,588
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.36140		11.33460			0.0000	0.00	0	2,608
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.53020		11.50190			0.0000	0.00	0	500
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.70220		11.67310			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>22,433.40</b>	<b>2</b>	<b>16,699</b>
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			1,156.64380	1,182.579	23.56	0.9849	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			4.24380	3.179	23.56	0.0151	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			1,146.77840	1,172.698	23.50	0.9843	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			4.37840	3.298	23.50	0.0157	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			1,136.91740	1,162.822	23.45	0.9838	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			4.51740	3.422	23.45	0.0162	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			277.00390	284.952	17.83	0.4376	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			487.00390	468.252	17.83	0.5624	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,693.86450	1,718.892	19.60	0.9698	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			13.86450	12.192	19.60	0.0302	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,413.69400	1,438.493	18.60	0.9477	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			23.69400	21.793	18.60	0.0523	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			873.43380	896.028	17.38	0.8382	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			83.43380	79.328	17.38	0.1618	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,713.35880	1,738.407	19.67	0.9710	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			13.35880	11.707	19.67	0.0290	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,703.60910	1,728.647	19.64	0.9704	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			13.60910	11.947	19.64	0.0296	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			91.10490	87.609	16.33	0.1319	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,342.71900	1,365.997	16.34	0.8719	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			88.11900	84.597	16.34	0.1281	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,334.20130	1,357.493	16.33	0.8700	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			89.60130	86.093	16.33	0.1300	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,325.70490	1,349.009	16.33	0.8681	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			159.25240	159.270	16.40	0.1722	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,453.12530	1,481.340	16.39	0.8261	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			161.22530	161.140	16.39	0.1739	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,469.19540	1,497.616	16.41	0.8294	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			157.29540	157.416	16.41	0.1706	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,461.15240	1,489.470	16.40	0.8278	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,326.49220	1,352.772	16.21	0.7460	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			313.39220	310.572	16.21	0.2540	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,319.64590	1,345.840	16.21	0.7441	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			316.54590	313.640	16.21	0.2559	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,312.82070	1,338.925	16.21	0.7422	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			319.72070	316.725	16.21	0.2578	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>22,433.40</b>	<b>2</b>	<b>17,299</b>
CAD / R	On	14/03/2016	Foreign Exchange Future			11.14730		11.14830			0.0000	0.00	0	2
CAD / R	On	13/06/2016	Foreign Exchange Future			11.34220		11.34340			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			175.78190	170.423	15.43	0.3196	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.79	Call			526.74640	520.504	15.41	0.6899	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.79	Put			168.44640	163.204	15.41	0.3101	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			520.38910	514.088	15.42	0.6852	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			172.08910	166.788	15.42	0.3148	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.81	Call			514.08190	507.723	15.43	0.6804	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.87	Call			754.94290	747.110	15.78	0.6739	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.87	Put			281.54290	274.910	15.78	0.3261	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.88	Call			749.04680	741.166	15.79	0.6707	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.88	Put			285.64680	278.966	15.79	0.3293	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.89	Call			743.18860	735.257	15.81	0.6675	0.00	0	0
CAD / R	On	13/06/2016	Foreign Exchange Option	10.89	Put			289.78860	283.057	15.81	0.3325	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			15.73870		15.71990			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			16.08270		16.06430			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			983.21750	990.271	19.00	0.7265	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			253.31750	241.571	19.00	0.2735	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			976.63420	983.600	19.01	0.7238	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			256.73420	244.900	19.01	0.2762	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			970.08020	976.961	19.02	0.7212	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			260.18020	248.261	19.02	0.2788	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,872.24180	1,884.697	18.62	0.8258	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			207.94180	201.997	18.62	0.1742	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,864.18480	1,876.576	18.62	0.8245	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			209.88480	203.877	18.62	0.1755	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,880.31280	1,892.835	18.63	0.8272	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			206.01280	200.135	18.63	0.1728	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			2.33490		2.33350			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			2.35560		2.35370			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			1,650.36550	1,646.029	19.18	0.7641	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			315.36550	297.029	19.18	0.2359	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,577.33510	1,572.072	19.14	0.7483	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			342.33510	323.072	19.14	0.2517	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,724.99520	1,721.588	19.21	0.7794	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			289.99520	272.588	19.21	0.2206	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,027.12900	2,027.101	18.73	0.7142	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			590.12900	571.101	18.73	0.2858	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,960.72810	1,959.813	18.71	0.7021	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			623.72810	603.813	18.71	0.2979	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,895.60540	1,893.798	18.70	0.6898	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			658.60540	637.798	18.70	0.3102	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			2.29210		2.27970			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.34020		2.32770			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			1,651.84610	1,736.998	20.72	0.7643	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			354.84610	315.998	20.72	0.2357	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,582.78650	1,664.346	20.72	0.7490	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			385.78650	343.346	20.72	0.2510	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,723.91450	1,811.249	20.72	0.7790	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			326.91450	290.249	20.72	0.2210	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,713.60480	2,804.061	20.90	0.7980	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			436.60480	402.061	20.90	0.2020	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,863.69100	2,958.050	20.92	0.8163	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			386.69100	356.050	20.92	0.1837	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,788.11190	2,880.545	20.91	0.8073	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			411.11190	378.545	20.91	0.1927	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			0.14910		0.14910			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.14920		0.14890			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.14950		0.14790			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			0.06840		0.06840			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06500		0.06530			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06290		0.06270			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			10.56030		10.47830			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.68490		10.60220			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.82960		10.74520			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			1,343.92220	1,424.209	14.73	0.9849	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			5.62220	3.909	14.73	0.0151	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,334.02390	1,414.284	14.68	0.9846	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			5.72390	3.984	14.68	0.0154	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,324.12790	1,404.361	14.62	0.9843	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			5.82790	4.061	14.62	0.0157	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,622.88860	1,700.293	15.86	0.9494	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			30.68860	25.393	15.86	0.0506	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,641.78590	1,719.312	15.89	0.9511	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			29.58590	24.412	15.89	0.0489	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,632.33270	1,709.798	15.87	0.9503	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			30.13270	24.898	15.87	0.0497	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,398.76020	1,475.884	15.47	0.8621	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			113.56020	106.284	15.47	0.1379	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,390.49250	1,467.382	15.46	0.8605	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			115.29250	107.782	15.46	0.1395	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,382.24490	1,458.895	15.45	0.8588	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			117.04490	109.295	15.45	0.1412	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			1.10040		1.09830			0.0000	0.00	0	4,406
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.10350		1.10130			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.10740		1.10520			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			27,213.80000		27,118.91000			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			10.97970		10.96680			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.14210		11.12970			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			1,027.80480	1,038.041	16.39	0.9042	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			41.00480	38.341	16.39	0.0958	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,018.98830	1,029.153	16.39	0.9019	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			42.18830	39.453	16.39	0.0981	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,010.19960	1,020.289	16.39	0.8996	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			43.39960	40.589	16.39	0.1004	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,067.77110	1,074.085	16.20	0.8023	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			148.07110	141.985	16.20	0.1977	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,083.06230	1,089.569	16.20	0.8072	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			143.36230	137.469	16.20	0.1928	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,075.40300	1,081.813	16.20	0.8048	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			145.70300	139.713	16.20	0.1952	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			5.21440		5.17160			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.17420		5.13170			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			692.80900	733.678	19.84	0.9542	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			11.20900	9.278	19.84	0.0458	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			683.20630	724.043	19.75	0.9525	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			11.60630	9.643	19.75	0.0475	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			673.61780	714.422	19.67	0.9507	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			12.01780	10.022	19.67	0.0493	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			464.91770	496.414	17.36	0.7786	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			93.21770	82.214	17.36	0.2214	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			457.45980	488.658	17.32	0.7736	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			95.75980	84.458	17.32	0.2264	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			450.05500	480.951	17.29	0.7686	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			98.35500	86.751	17.29	0.2314	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			1.32780		1.32270			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			1.23960		1.23350			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>317828409.60</b>	<b>20,448</b>	<b>1,270,386</b>
<b>Total Options</b>									<b>920408.48</b>	<b>1,275</b>	<b>1,922,356</b>
<b>Grand Total:</b>									<b>318,748,818.08</b>	<b>21,723</b>	<b>3,192,742</b>