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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/03/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 09/03/2016 Foreign Exchange Future			15.30330		15.40740			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			15.30620		15.40740			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.31220		15.41600			0.0000	2,231,508,154.80	145,734	260,454
\$ / R On 15/03/2016 Foreign Exchange Future			15.31500		15.41890			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			15.31790		15.42180			0.0000	0.00	0	0
\$ / R On 17/03/2016 Foreign Exchange Future			15.32080		15.42470			0.0000	0.00	0	0
\$ / R On 18/03/2016 Foreign Exchange Future			15.32360		15.42760			0.0000	0.00	0	0
\$ / R On 22/03/2016 Foreign Exchange Future			15.33540		15.43950			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.33830		15.44250			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.35600		15.46030			0.0000	0.00	0	140
\$ / R On 31/03/2016 Foreign Exchange Future			15.36190		15.46620			0.0000	0.00	0	485
\$ / R On 04/04/2016 Foreign Exchange Future			15.37360		15.47810			0.0000	0.00	0	120
\$ / R On 05/04/2016 Foreign Exchange Future			15.37660		15.48100			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			15.37950		15.48400			0.0000	0.00	0	0
\$ / R On 07/04/2016 Foreign Exchange Future			15.38240		15.48700			0.0000	0.00	0	0
\$ / R On 11/04/2016 Foreign Exchange Future			15.39420		15.49890			0.0000	0.00	0	100
\$ / R On 14/04/2016 Foreign Exchange Future			15.40320		15.50790			0.0000	0.00	0	0
\$ / R On 15/04/2016 Foreign Exchange Future			15.40620		15.51090			0.0000	0.00	0	2,267
\$ / R On 18/04/2016 Foreign Exchange Future			15.41510		15.51990			0.0000	0.00	0	0
\$ / R On 20/04/2016 Foreign Exchange Future			15.42110		15.52590			0.0000	0.00	0	700
\$ / R On 25/04/2016 Foreign Exchange Future			15.43600		15.54100			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2016	Foreign Exchange Future			15.43900		15.54400			0.0000	0.00	0	180
\$ / R	On	28/04/2016	Foreign Exchange Future			15.44500		15.55000			0.0000	679,580.00	44	106
\$ / R	On	29/04/2016	Foreign Exchange Future			15.44800		15.55300			0.0000	0.00	0	800
\$ / R	On	04/05/2016	Foreign Exchange Future			15.46290		15.56810			0.0000	0.00	0	370
\$ / R	On	10/05/2016	Foreign Exchange Future			15.48090		15.58620			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.48980		15.59520			0.0000	0.00	0	550
\$ / R	On	16/05/2016	Foreign Exchange Future			15.49880		15.60420			0.0000	0.00	0	100
\$ / R	On	17/05/2016	Foreign Exchange Future			15.50180		15.60730			0.0000	0.00	0	100
\$ / R	On	19/05/2016	Foreign Exchange Future			15.50770		15.61330			0.0000	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Future			15.51070		15.61630			0.0000	72,900,290.00	4,700	4,700
\$ / R	On	23/05/2016	Foreign Exchange Future			15.51970		15.62530			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			15.53160		15.63740			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.54360		15.64950			0.0000	0.00	0	338
\$ / R	On	06/06/2016	Foreign Exchange Future			15.56150		15.66750			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.56750		15.67360			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.57040		15.67660			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.58240		15.68880			0.0000	2,117,211,852.80	135,872	705,156
\$ / R	On	24/06/2016	Foreign Exchange Future			15.61590		15.72270			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.62810		15.73500			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			15.71350		15.82110			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.71660		15.82420			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.76230		15.87040			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.77450		15.88270			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.78060		15.88880			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.80800		15.91650			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.84160		15.95040			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.84770		15.95650			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.85070		15.95960			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.86300		15.97200			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.86930		15.97830			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.88190		15.99100			0.0000	333,519.90	21	158,141
\$ / R	On	28/09/2016	Foreign Exchange Future			15.91030		16.01950			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.99860		16.10820			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.10270		16.21270			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.15320		16.26370			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.16940		16.28020			0.0000	8,569,782.00	530	29,163
\$ / R	On	13/03/2017	Foreign Exchange Future			16.44020		16.55510			0.0000	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Future			16.67150		16.78270			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			16.88630		16.99410			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>4,431,203,179.50</b>	<b>286,901</b>	<b>1,165,971</b>
\$ / R	On	09/03/2016	Foreign Exchange Option	15.54	Call			29.15280	0.000	27.00	0.0000	0.00	0	0
\$ / R	On	09/03/2016	Foreign Exchange Option	15.54	Put			161.75280	236.700	27.00	1.0000	0.00	0	0
\$ / R	On	09/03/2016	Foreign Exchange Option	15.61	Call			18.65740	0.000	27.00	0.0000	0.00	0	0
\$ / R	On	09/03/2016	Foreign Exchange Option	15.61	Put			221.25740	306.700	27.00	1.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,877.40000	2,776.232	75.43	0.9998	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	11/03/2016	Foreign Exchange Option	12.53	Put			0.00000	0.032	75.43	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			81.81100	51.638	21.45	0.2330	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			265.81100	339.438	21.45	0.7670	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Call			57.60100	36.308	22.26	0.1719	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Put			341.60100	424.108	22.26	0.8281	0.00	0	16,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			96.88650	61.488	21.05	0.2699	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			230.88650	299.288	21.05	0.7301	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			93.69790	59.385	21.13	0.2621	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			237.69790	307.185	21.13	0.7379	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			90.59770	57.351	21.21	0.2546	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			244.59770	315.150	21.21	0.7454	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Call			129.80260	83.819	20.32	0.3475	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Put			173.80260	231.619	20.32	0.6525	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Call			114.20630	73.098	20.64	0.3112	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Put			198.20630	260.898	20.64	0.6888	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			103.53390	65.908	20.89	0.2858	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			217.53390	283.708	20.89	0.7142	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			251.88190	172.258	19.47	0.5753	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			85.88190	110.059	19.47	0.4247	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			237.92250	159.879	19.29	0.5531	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			91.92250	117.679	19.29	0.4469	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call			133.95480	86.715	20.24	0.3570	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put			167.95480	224.515	20.24	0.6430	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Call			342.28710	254.917	20.56	0.6948	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Put			56.28710	72.717	20.56	0.3052	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			318.69860	233.005	20.29	0.6673	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			62.69860	80.805	20.29	0.3327	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			288.23270	205.036	19.93	0.6282	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			72.23270	92.836	19.93	0.3718	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			424.90790	332.994	21.46	0.7743	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			38.90790	50.794	21.46	0.2257	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			416.39730	324.872	21.37	0.7672	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			40.39730	52.672	21.37	0.2328	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Call			350.28260	262.388	20.65	0.7036	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Put			54.28260	70.188	20.65	0.2964	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			459.43680	366.089	21.82	0.8011	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			33.43680	43.889	21.82	0.1989	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			450.73470	357.728	21.73	0.7946	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			34.73470	45.528	21.73	0.2054	0.00	0	41,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			442.07800	349.423	21.64	0.7880	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			36.07800	47.223	21.64	0.2120	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			678.97470	580.122	23.99	0.9109	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			12.97470	17.922	23.99	0.0891	0.00	0	300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			631.87650	533.838	23.54	0.8941	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			15.87650	21.638	23.54	0.1059	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			539.60900	443.666	22.63	0.8516	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	14.90	Put		23.60900	31.466	22.63	0.1484	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call		920.32100	818.857	26.03	0.9644	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put		4.32100	6.657	26.03	0.0356	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call		832.56170	731.988	25.43	0.9493	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put		6.56170	9.788	25.43	0.0507	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call		726.58200	627.038	24.44	0.9252	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put		10.58200	14.838	24.44	0.0748	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call		1,157.34940	1,054.245	27.15	0.9880	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put		1.34940	2.045	27.15	0.0120	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		1,107.72910	1,004.835	26.92	0.9848	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		1.72910	2.635	26.92	0.0152	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call		949.75020	847.973	26.17	0.9687	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put		3.75020	5.773	26.17	0.0313	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call		1,316.59980	1,213.089	27.90	0.9945	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put		0.59980	0.889	27.90	0.0055	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call		1,216.99860	1,113.702	27.43	0.9910	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		0.99860	1.502	27.43	0.0090	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		1,207.05020	1,103.782	27.39	0.9905	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		1.05020	1.582	27.39	0.0095	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		1,476.26030	1,372.573	28.65	0.9976	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		0.26030	0.373	28.65	0.0024	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call		1,466.27440	1,362.595	28.61	0.9974	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put		0.27440	0.395	28.61	0.0026	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,416.35690	1,312.719	28.37	0.9967	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		0.35690	0.519	28.37	0.0033	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		1,786.11890	1,682.313	31.45	0.9993	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		0.11890	0.113	31.45	0.0007	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call		1,666.14000	1,562.328	29.55	0.9991	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put		0.14000	0.128	29.55	0.0009	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		1,656.14190	1,552.336	29.50	0.9991	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		0.14190	0.136	29.50	0.0009	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		2,156.07560	2,052.280	37.30	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		0.07560	0.080	37.30	0.0005	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		1,916.10060	1,812.300	33.50	0.9994	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		0.10060	0.100	33.50	0.0006	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		1,866.10710	1,762.305	32.71	0.9993	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		0.10710	0.105	32.71	0.0007	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		2,466.05400	2,362.262	42.21	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		0.05400	0.062	42.21	0.0003	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		2,316.06330	2,212.270	39.83	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		0.06330	0.070	39.83	0.0004	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,216.07070	2,112.276	38.25	0.9996	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		0.07070	0.076	38.25	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		2,866.03610	2,762.246	48.53	0.9998	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		0.03610	0.046	48.53	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		2,676.04350	2,572.253	45.53	0.9997	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			0.04350	0.053	45.53	0.0003	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			2,616.04630	2,512.255	44.58	0.9997	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			0.04630	0.055	44.58	0.0003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			3,356.02440	3,252.208	51.90	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.02440	0.008	51.90	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			3,306.02520	3,202.212	52.26	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.02520	0.012	52.26	0.0001	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,156.02770	3,052.237	53.12	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			0.02770	0.037	53.12	0.0002	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			3,416.02350	3,312.205	51.46	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.02350	0.005	51.46	0.0000	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			3,376.02410	3,272.207	51.75	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.02410	0.007	51.75	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			3,366.02420	3,262.207	51.82	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.02420	0.007	51.82	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			3,586.02100	3,482.201	50.24	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.02100	0.001	50.24	0.0000	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,506.02210	3,402.202	50.82	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.02210	0.002	50.82	0.0000	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			3,466.02270	3,362.203	51.10	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.02270	0.003	51.10	0.0000	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,866.01740	3,762.200	48.22	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.01740	0.000	48.22	0.0000	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			3,816.01800	3,712.200	48.58	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.01800	0.000	48.58	0.0000	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			3,616.02060	3,512.201	50.02	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.02060	0.001	50.02	0.0000	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			4,366.01230	4,262.200	44.62	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.01230	0.000	44.62	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.00070	0.001	77.18	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			7,734.00070	7,837.801	77.18	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	77.18	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			134,584.00000	134,687.800	77.18	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			0.04390	0.042	42.31	0.0002	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			2,824.04390	2,927.842	42.31	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			0.45180	0.451	77.18	0.0012	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			4,814.45180	4,918.251	77.18	0.9988	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			0.00920	0.010	77.18	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			6,634.00920	6,737.810	77.18	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			0.80470	0.607	35.74	0.0032	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			1,764.80470	1,868.407	35.74	0.9968	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			0.40700	0.321	37.17	0.0017	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			1,994.40700	2,098.121	37.17	0.9983	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call			0.20550	0.171	38.65	0.0009	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put			2,234.20550	2,337.971	38.65	0.9991	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			1.95860	1.588	33.69	0.0080	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put		1,435.95860	1,539.388	33.69	0.9920	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call		1.78430	1.368	34.00	0.0070	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put		1,485.78430	1,589.168	34.00	0.9930	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call		1.39480	1.018	34.62	0.0052	0.00	0	31,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put		1,585.39480	1,688.818	34.62	0.9948	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		4.11270	3.290	29.93	0.0172	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		1,088.11270	1,191.090	29.93	0.9828	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call		3.66180	2.938	30.47	0.0153	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put		1,137.66180	1,240.738	30.47	0.9847	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call		2.38170	1.926	32.62	0.0099	0.00	0	35,701
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put		1,336.38170	1,439.726	32.62	0.9901	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call		7.35570	5.789	27.46	0.0306	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put		861.35570	963.589	27.46	0.9694	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call		6.11140	4.837	28.21	0.0255	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put		930.11140	1,032.637	28.21	0.9745	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call		4.63590	3.698	29.40	0.0194	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put		1,038.63590	1,141.498	29.40	0.9806	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call		12.06100	8.958	25.74	0.0474	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put		706.06100	806.758	25.74	0.9526	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		10.28510	8.004	26.17	0.0424	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		744.28510	845.804	26.17	0.9576	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call		8.92030	6.976	26.71	0.0369	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put		792.92030	894.776	26.71	0.9631	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call		27.40260	17.927	23.88	0.0912	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put		511.40260	605.727	23.88	0.9088	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		19.35170	13.097	24.61	0.0682	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		593.35170	690.897	24.61	0.9318	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		18.61050	12.651	24.69	0.0660	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		602.61050	700.451	24.69	0.9340	0.00	0	502
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		48.06060	30.424	22.67	0.1470	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		382.06060	468.224	22.67	0.8530	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call		44.66010	28.346	22.83	0.1380	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put		398.66010	486.146	22.83	0.8620	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call		33.13830	21.371	23.48	0.1070	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put		467.13830	559.171	23.48	0.8930	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call		84.65580	53.479	21.37	0.2400	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put		258.65580	331.279	21.37	0.7600	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call		46.21330	28.379	21.37	0.1354	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put		417.31330	503.379	21.37	0.8646	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call		2,081.98640	1,977.976	30.25	0.9996	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put		0.18640	0.076	30.25	0.0004	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call		799.06260	695.946	19.84	0.9541	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put		7.26260	8.046	19.84	0.0459	0.00	0	0
\$ / R	On	17/03/2016	Foreign Exchange Option	15.74	Call		79.26230	47.757	20.42	0.1900	0.00	0	2,500
\$ / R	On	17/03/2016	Foreign Exchange Option	15.74	Put		394.56230	466.957	20.42	0.8100	0.00	0	0
\$ / R	On	18/03/2016	Foreign Exchange Option	15.69	Call		103.36280	67.370	20.51	0.2365	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2016	Foreign Exchange Option	15.69	Put			365.76280	433.770	20.51	0.7635	0.00	0	0
\$ / R	On	22/03/2016	Foreign Exchange Option	15.47	Call			217.14540	163.194	19.33	0.4124	0.00	0	2,500
\$ / R	On	22/03/2016	Foreign Exchange Option	15.47	Put			247.64540	297.794	19.33	0.5876	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	15.51	Call			0.00000	159.657	19.55	0.3930	1,596,567.00	10,000	5,000
\$ / R	On	23/03/2016	Foreign Exchange Option	15.51	Put			0.00000	331.357	19.55	0.6070	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,774.43720	1,669.990	24.17	0.9930	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			1.93720	1.690	24.17	0.0070	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			540.91360	454.726	18.93	0.7499	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			68.41360	86.426	18.93	0.2501	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			394.51240	325.079	18.81	0.5712	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			184.21240	219.079	18.81	0.4288	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			116.94850	88.240	20.37	0.2161	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			616.64850	692.240	20.37	0.7839	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,660.30120	3,556.020	29.98	0.9999	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.00120	0.020	29.98	0.0001	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,962.12180	1,857.886	22.63	0.9930	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			1.82180	1.886	22.63	0.0070	0.00	0	150
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			31.04340	22.110	22.22	0.0622	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			1,294.84340	1,390.210	22.22	0.9378	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	35.62	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			100,711.90000	100,816.400	35.62	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			186.69540	151.243	20.24	0.2924	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			575.69540	644.643	20.24	0.7076	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			42.64480	32.283	22.35	0.0784	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			1,351.64480	1,445.683	22.35	0.9216	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			150.90480	121.617	20.71	0.2406	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			706.90480	782.117	20.71	0.7594	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			118.81830	95.163	21.20	0.1927	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			861.81830	942.763	21.20	0.8073	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			192.79440	159.590	20.38	0.2814	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			673.89440	745.390	20.38	0.7186	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Call			396.44450	340.675	19.30	0.4836	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Put			358.54450	407.475	19.30	0.5164	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			243.80810	205.957	20.25	0.3273	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			622.90810	689.756	20.25	0.6727	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			444.37130	384.935	19.03	0.5106	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			344.47130	389.835	19.03	0.4894	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			57.17740	45.863	22.51	0.0890	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,627.27740	1,720.763	22.51	0.9110	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,565.66920	1,463.355	18.06	0.9532	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			15.76920	18.255	18.06	0.0468	0.00	0	17,896
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			101.19360	83.927	21.81	0.1473	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			1,285.29360	1,372.827	21.81	0.8527	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			105.49430	88.580	21.83	0.1471	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			1,374.49430	1,462.580	21.83	0.8529	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			125.17770	105.799	21.60	0.1697	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	26/04/2016	Foreign Exchange Option	16.69	Put			1,271.17770	1,356.799	21.60	0.8303	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,054.84210	1,950.551	19.56	0.9730	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			10.84210	11.551	19.56	0.0270	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			385.08590	336.552	19.48	0.4341	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			501.08590	557.552	19.48	0.5659	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			195.83430	167.543	20.80	0.2502	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			941.83430	1,018.543	20.80	0.7498	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,744.39240	3,639.490	24.83	0.9988	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.39240	0.490	24.83	0.0012	0.00	0	250
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call			350.96970	306.721	19.73	0.3985	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put			580.96970	641.721	19.73	0.6015	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			223.85980	193.432	20.67	0.2741	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			900.85980	975.432	20.67	0.7259	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			152.51290	131.555	21.45	0.1910	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			1,284.41290	1,368.655	21.45	0.8090	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,374.56920	1,278.473	18.01	0.8697	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			68.36920	77.573	18.01	0.1303	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			526.87170	469.598	19.00	0.5061	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			450.67170	498.698	19.00	0.4939	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			359.83860	320.168	20.00	0.3718	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			744.63860	810.368	20.00	0.6282	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			369.04000	329.568	19.93	0.3746	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			754.84000	820.768	19.93	0.6254	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			161.29360	142.439	21.79	0.1853	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,503.99360	1,590.639	21.79	0.8147	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			491.21660	442.707	19.43	0.4598	0.00	0	5,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			577.91660	635.007	19.43	0.5402	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			596.56560	538.635	19.06	0.5262	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			460.26560	507.935	19.06	0.4738	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			671.67090	609.731	18.85	0.5651	0.00	0	5,000
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			406.37090	450.031	18.85	0.4349	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			378.62460	342.435	20.24	0.3615	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			871.22460	940.835	20.24	0.6385	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			239.72170	215.739	21.30	0.2475	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,302.32170	1,384.139	21.30	0.7525	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,840.09290	3,734.435	23.49	0.9949	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			2.69290	2.835	23.49	0.0051	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,166.47340	2,063.306	19.13	0.9474	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			29.07340	31.707	19.13	0.0526	0.00	0	150
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,044.18260	965.631	18.24	0.7229	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			214.68260	242.032	18.24	0.2771	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,472.58670	3,366.752	21.39	0.9908	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			5.08670	5.252	21.39	0.0092	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			694.13920	636.219	18.95	0.5492	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			476.63920	524.719	18.95	0.4508	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,245.09720	1,160.617	18.18	0.7741	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	08/06/2016	Foreign Exchange Option	14.60	Put			171.49720	193.117	18.18	0.2259	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			554.79410	508.611	19.51	0.4640	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			661.19410	721.111	19.51	0.5360	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,412.58540	2,308.911	19.12	0.9552	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			25.98540	28.511	19.12	0.0448	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,402.98140	2,299.352	19.11	0.9546	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			26.38140	28.952	19.11	0.0454	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,393.38210	2,289.800	19.09	0.9539	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			26.78210	29.400	19.09	0.0461	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,512.10790	2,408.372	19.09	0.9594	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			23.30790	25.972	19.09	0.0406	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,425.66290	2,322.339	18.98	0.9539	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			26.86290	29.939	18.98	0.0461	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,416.08610	2,312.811	18.97	0.9532	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			27.28610	30.411	18.97	0.0468	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,406.51520	2,303.289	18.95	0.9526	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			27.71520	30.889	18.95	0.0474	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,225.87970	2,123.730	18.72	0.9385	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			37.07970	41.330	18.72	0.0615	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,197.58780	2,095.633	18.68	0.9360	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			38.78780	43.233	18.68	0.0640	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,589.41040	1,496.857	18.08	0.8527	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			100.61040	114.457	18.08	0.1473	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,547.46000	1,455.789	18.09	0.8437	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			108.66000	123.389	18.09	0.1563	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,345.18470	1,258.419	18.15	0.7939	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			156.38470	176.019	18.15	0.2061	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			1,163.93070	1,082.594	18.20	0.7396	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			215.13070	240.194	18.20	0.2604	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			1,156.67330	1,075.579	18.20	0.7372	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			217.87330	243.180	18.20	0.2628	0.00	0	47,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,085.47610	1,008.121	18.27	0.7125	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			246.67610	275.721	18.27	0.2875	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,031.11040	957.161	18.36	0.6919	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			272.31040	304.761	18.36	0.3081	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			1,005.19590	932.364	18.41	0.6815	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			286.39590	319.963	18.41	0.3185	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			986.05380	914.066	18.44	0.6737	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			297.25380	331.666	18.44	0.3263	0.00	0	15,940
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			531.39470	486.519	19.65	0.4405	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			742.59470	804.119	19.65	0.5595	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			520.32950	476.230	19.71	0.4334	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			761.52950	823.830	19.71	0.5666	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			495.33870	453.017	19.83	0.4171	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			806.53870	870.616	19.83	0.5829	0.00	0	41,005
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			478.17930	437.097	19.91	0.4058	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	16.05	Put			839.37930	904.697	19.91	0.5942	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			461.58400	421.714	20.00	0.3946	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			872.78400	939.314	20.00	0.6054	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			439.26320	401.049	20.12	0.3794	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			920.46320	988.649	20.12	0.6206	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			430.01530	392.500	20.17	0.3730	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			941.21530	1,010.100	20.17	0.6270	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			420.95440	384.126	20.23	0.3667	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			962.15440	1,031.726	20.23	0.6333	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			412.08090	375.926	20.28	0.3604	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			983.28090	1,053.526	20.28	0.6396	0.00	0	5,300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			347.34970	316.572	20.70	0.3136	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,158.54970	1,234.172	20.70	0.6864	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			340.10970	309.901	20.76	0.3081	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,181.30970	1,257.501	20.76	0.6919	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			335.36850	305.537	20.80	0.3045	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,196.56850	1,273.137	20.80	0.6955	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			317.07200	288.694	20.94	0.2905	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,258.27200	1,336.294	20.94	0.7095	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			312.65940	284.638	20.98	0.2870	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,273.85940	1,352.238	20.98	0.7130	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			279.57300	254.239	21.28	0.2609	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,400.77300	1,481.839	21.28	0.7391	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			258.96260	235.340	21.48	0.2443	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,490.16260	1,572.940	21.48	0.7557	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			257.17240	233.697	21.50	0.2428	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,498.37240	1,581.297	21.50	0.7572	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			253.62590	230.448	21.53	0.2399	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,514.82590	1,598.048	21.53	0.7601	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			244.98460	222.536	21.63	0.2328	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,556.18460	1,640.136	21.63	0.7672	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			236.65830	214.912	21.72	0.2259	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			1,597.85830	1,682.512	21.72	0.7741	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			235.02910	213.421	21.74	0.2245	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,606.22910	1,691.021	21.74	0.7755	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			230.21540	209.017	21.79	0.2205	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,631.41540	1,716.617	21.79	0.7795	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			140.88040	127.160	22.92	0.1427	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,242.08040	2,334.760	22.92	0.8573	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			121.78820	109.869	23.26	0.1252	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,432.98820	2,527.469	23.26	0.8748	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			116.06440	104.690	23.37	0.1198	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,497.26440	2,592.290	23.37	0.8802	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			108.38950	97.753	23.53	0.1126	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,589.58950	2,685.353	23.53	0.8874	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			81.20990	73.221	24.22	0.0864	0.00	0	25,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		2,992.40990	3,090.821	24.22	0.9136	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		3,534.14540	3,428.084	21.15	0.9904	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		5.34540	5.684	21.15	0.0096	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		2,793.32120	2,688.563	19.44	0.9736	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		14.52120	16.163	19.44	0.0264	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		2,705.66180	2,601.176	19.33	0.9697	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		16.86180	18.777	19.33	0.0303	0.00	0	750
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		938.34350	871.535	18.76	0.6316	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		385.64350	425.635	18.76	0.3684	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		359.27400	330.663	21.02	0.3081	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		1,276.57400	1,354.763	21.02	0.6919	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		2,279.49740	2,178.441	18.51	0.9313	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		44.49740	50.341	18.51	0.0687	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		378.64790	349.309	20.94	0.3173	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		1,263.64790	1,341.209	20.94	0.6827	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		290.50020	267.859	21.69	0.2536	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		1,595.50020	1,679.759	21.69	0.7464	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		3,939.86430	3,833.150	21.64	0.9921	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		4.86430	5.050	21.64	0.0079	0.00	0	250
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		491.88690	458.890	20.83	0.3584	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		1,270.78690	1,345.390	20.83	0.6416	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		209.00130	194.523	23.26	0.1717	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		2,577.90130	2,671.023	23.26	0.8283	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		315.99760	293.963	22.24	0.2449	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		1,941.79760	2,027.363	22.24	0.7551	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		4,031.33520	3,924.004	20.59	0.9896	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		7.13520	7.404	20.59	0.0104	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		2,381.35880	2,281.875	18.06	0.9215	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		57.15880	65.275	18.06	0.0785	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		373.95360	349.372	21.76	0.2838	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		1,679.75360	1,762.772	21.76	0.7162	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		3,184.42740	3,079.125	17.29	0.9758	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		14.02740	16.825	17.29	0.0242	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		966.74200	907.541	19.21	0.5739	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		616.34200	665.241	19.21	0.4261	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		564.08110	529.172	20.78	0.3791	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put		1,291.38110	1,364.671	20.78	0.6209	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call		843.64570	791.968	19.62	0.5145	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put		794.84570	851.368	19.62	0.4855	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call		393.10280	369.852	22.10	0.2781	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put		1,894.30280	1,979.252	22.10	0.7219	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		365.23200	343.546	22.47	0.2545	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		2,148.73200	2,235.546	22.47	0.7455	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		327.76930	308.448	22.78	0.2319	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		2,341.26930	2,430.448	22.78	0.7681	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		4,125.41930	4,017.199	19.58	0.9879	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			8.91930	9.199	19.58	0.0121	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,483.83050	2,383.592	17.49	0.9165	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			67.33050	75.592	17.49	0.0835	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,343.73660	2,246.557	17.44	0.8933	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			93.33660	104.957	17.44	0.1067	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			390.01540	368.031	22.45	0.2621	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,179.61540	2,266.431	22.45	0.7379	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			379.59830	358.242	22.53	0.2562	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,229.19830	2,316.642	22.53	0.7438	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,518.35450	2,418.111	17.17	0.9168	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			67.95450	76.511	17.17	0.0832	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,283.07130	2,187.399	17.55	0.8824	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			106.57130	119.699	17.55	0.1176	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			480.47580	454.266	21.83	0.3120	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,823.97580	1,906.566	21.83	0.6880	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,528.95680	2,428.764	17.16	0.9160	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			69.35680	78.064	17.16	0.0840	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			388.96070	367.344	22.53	0.2595	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,229.36070	2,316.645	22.53	0.7405	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			273.75940	256.958	23.68	0.1877	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,011.75940	3,103.958	23.68	0.8123	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,429.00560	1,352.599	18.52	0.6958	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			407.00560	439.598	18.52	0.3042	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,718.39100	2,618.579	16.91	0.9335	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			50.09100	59.279	16.91	0.0665	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,736.58110	2,636.535	16.89	0.9353	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			48.28110	57.234	16.89	0.0647	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,727.47920	2,627.550	16.90	0.9344	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			49.17920	58.250	16.90	0.0656	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,764.71070	1,680.082	18.31	0.7729	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			273.71070	298.182	18.31	0.2271	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			775.38550	730.412	20.29	0.4496	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,144.38550	1,208.512	20.29	0.5504	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			621.94080	586.219	21.03	0.3771	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,490.94080	1,564.319	21.03	0.6229	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			475.02050	448.313	22.04	0.3003	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,984.02050	2,066.414	22.04	0.6997	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,733.24410	2,631.976	16.85	0.9332	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			52.24410	60.076	16.85	0.0668	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			436.63220	411.143	22.30	0.2791	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,145.63220	2,229.243	22.30	0.7209	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			212.87580	203.782	25.03	0.1475	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,771.87580	3,871.882	25.03	0.8525	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			725.43530	683.191	20.51	0.4267	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,244.43530	1,311.291	20.51	0.5733	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,796.99230	2,694.946	16.75	0.9395	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			45.99230	53.046	16.75	0.0605	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,751.39620	2,649.901	16.82	0.9350	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			50.39620	58.001	16.82	0.0650	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,742.31320	2,640.932	16.83	0.9341	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			51.31320	59.032	16.83	0.0659	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,598.57700	2,500.637	17.27	0.9099	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			79.07700	90.337	17.27	0.0901	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			370.87120	351.127	23.01	0.2377	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,601.37120	2,690.827	23.01	0.7623	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			347.79770	329.373	23.22	0.2248	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,738.29770	2,829.073	23.22	0.7752	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,231.59690	4,123.028	19.11	0.9849	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			12.09690	12.728	19.11	0.0151	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			361.35290	343.396	23.62	0.2180	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,103.15290	3,194.796	23.62	0.7820	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,324.30040	4,215.453	18.98	0.9817	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			16.10040	16.853	18.98	0.0183	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,704.50260	2,606.012	17.38	0.9027	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			96.30260	107.412	17.38	0.0973	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			371.71260	353.183	23.52	0.2235	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,033.51260	3,124.583	23.52	0.7765	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			374.36960	358.893	24.15	0.2107	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,561.66960	3,656.193	24.15	0.7893	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,431.11860	4,323.069	18.62	0.9795	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			18.41860	20.369	18.62	0.0205	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,823.91080	2,725.043	17.32	0.8981	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			111.21080	122.343	17.32	0.1019	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,646.87190	3,537.694	16.94	0.9570	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			43.17190	44.494	16.94	0.0430	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,666.10600	3,556.959	16.97	0.9577	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			42.40600	43.759	16.97	0.0423	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,656.48740	3,547.325	16.96	0.9573	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			42.78740	44.125	16.96	0.0427	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,069.11880	2,964.742	16.79	0.9179	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			88.91880	95.342	16.79	0.0821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,060.43000	2,956.164	16.80	0.9170	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			90.23000	96.764	16.80	0.0830	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			3,025.81910	2,922.001	16.87	0.9131	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,687.69270	10,795.756	26.50	0.9804	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,499.27560	4,389.172	18.03	0.9802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			19.07560	19.772	18.03	0.0198	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,870.49900	6,970.396	26.50	0.9176	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,139.10740	3,033.892	16.66	0.9253	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			78.90740	84.491	16.66	0.0747	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,077.81920	2,973.335	16.77	0.9188	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			87.61920	93.935	16.77	0.0812	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	26.94	Call			27.89270	25.157	26.50	0.0196	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,025.68570	5,116.081	26.50	0.8411	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			279.45320	260.451	26.50	0.1474	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,239.25320	5,331.051	26.50	0.8526	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			273.18060	254.517	26.50	0.1447	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,292.98060	5,385.117	26.50	0.8553	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			140.69900	129.796	26.50	0.0824	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,436.07120	4,533.410	25.97	0.8131	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			329.60610	308.002	26.50	0.1690	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,849.40610	4,938.602	26.50	0.8310	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			317.55860	296.546	26.50	0.1639	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,937.35860	5,027.146	26.50	0.8361	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			305.88570	285.481	26.50	0.1589	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,175.54750	4,271.561	25.46	0.8024	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			369.96420	355.569	25.61	0.1944	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,249.76420	4,346.169	25.61	0.8056	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			360.26990	346.534	25.86	0.1891	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,380.06990	4,477.134	25.86	0.8109	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			356.27120	342.809	25.97	0.1869	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,871.41770	3,965.688	24.86	0.7884	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			396.66250	380.461	24.97	0.2089	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,926.46250	4,021.061	24.97	0.7911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			385.53960	370.089	25.22	0.2029	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,055.33960	4,150.689	25.22	0.7971	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			375.74750	360.961	25.46	0.1976	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,329.40140	3,418.669	23.76	0.7583	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			447.91690	428.316	23.94	0.2362	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,417.71690	3,508.916	23.94	0.7638	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			405.84480	389.030	24.77	0.2139	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,825.64480	3,919.630	24.77	0.7861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			401.61770	385.088	24.86	0.2116	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,105.40700	3,191.486	23.40	0.7417	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			482.73700	458.710	23.52	0.2523	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,182.53700	3,269.310	23.52	0.7477	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			479.93410	456.060	23.54	0.2509	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,199.73410	3,286.660	23.54	0.7491	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			459.60140	438.069	23.76	0.2417	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,417.67850	2,496.321	22.35	0.6777	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			572.29470	543.515	22.79	0.2934	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,702.09470	2,784.115	22.79	0.7066	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			565.34830	536.934	22.84	0.2902	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,735.14830	2,817.534	22.84	0.7098	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			495.60700	470.886	23.40	0.2583	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,454.01550	1,515.818	20.66	0.5419	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			760.46550	722.413	21.65	0.3743	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,990.26550	2,063.013	21.65	0.6257	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	17.69	Call			717.57470	681.428	21.88	0.3564	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,127.37470	2,202.028	21.88	0.6436	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			637.87850	605.721	22.35	0.3223	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,266.11410	1,323.017	20.31	0.5052	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,054.29020	1,001.344	20.38	0.4871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,304.09020	1,361.944	20.38	0.5129	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			997.87100	947.406	20.57	0.4667	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,407.67100	1,468.006	20.57	0.5333	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			974.21550	925.218	20.66	0.4581	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			986.50980	1,035.412	19.74	0.4413	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,181.69260	1,123.251	19.98	0.5309	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,101.49260	1,153.851	19.98	0.4691	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,102.61990	1,047.605	20.22	0.5040	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,222.41990	1,278.205	20.22	0.4960	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,076.31410	1,022.417	20.31	0.4948	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			726.16820	766.338	19.16	0.3690	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,470.38360	1,400.994	19.24	0.6207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			760.18360	801.594	19.24	0.3793	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,357.79560	1,292.439	19.51	0.5872	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			877.59560	923.039	19.51	0.4128	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,266.70980	1,204.812	19.74	0.5587	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			589.73470	624.598	18.80	0.3245	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,664.23480	1,588.471	18.81	0.6740	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			594.03480	629.071	18.81	0.3260	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,559.19200	1,486.790	19.04	0.6458	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			678.99200	717.390	19.04	0.3542	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,506.36820	1,435.738	19.16	0.6310	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			483.19790	509.719	18.61	0.2826	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,807.90650	1,724.645	18.64	0.7076	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			507.70650	535.244	18.64	0.2924	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,795.05290	1,712.077	18.65	0.7047	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			514.85290	542.677	18.65	0.2953	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,669.93470	1,593.998	18.80	0.6755	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			95.61910	102.601	16.87	0.0869	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,898.04970	2,796.078	17.11	0.8978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			117.84970	126.678	17.11	0.1022	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			2,042.94760	1,954.755	18.51	0.7560	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			392.74760	415.355	18.51	0.2440	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,853.39790	1,769.120	18.61	0.7174	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,273.36200	1,215.064	20.53	0.5051	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,468.26200	1,524.864	20.53	0.4949	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			639.80560	610.512	23.62	0.2829	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,464.70560	3,550.312	23.62	0.7171	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,718.04790	1,643.404	19.24	0.6311	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			862.94790	903.204	19.24	0.3689	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,698.39260	1,624.435	19.29	0.6260	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	13/03/2017	Foreign Exchange Option	15.74	Put			883.29260	924.235	19.29	0.3740	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			445.13730	427.243	26.66	0.1969	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,310.03730	5,407.043	26.66	0.8031	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,186.11510	1,131.450	20.82	0.4779	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,631.01510	1,691.250	20.82	0.5221	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			701.05030	668.817	23.18	0.3070	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,145.95030	3,228.617	23.18	0.6930	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,918.16290	1,835.670	18.97	0.6767	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			703.06290	735.470	18.97	0.3233	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,912.35170	1,830.025	18.97	0.6755	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			707.25170	739.825	18.97	0.3245	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,906.56070	1,824.400	18.98	0.6742	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			711.46070	744.200	18.98	0.3258	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			887.93880	922.447	19.60	0.3333	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,151.55870	2,074.620	19.59	0.6688	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			878.85870	913.120	19.59	0.3312	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,146.09590	2,069.274	19.60	0.6678	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			883.39590	917.774	19.60	0.3322	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,140.63880	2,063.947	19.60	0.6667	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,634.30420	1,582.914	21.54	0.5108	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,010.20420	2,066.614	21.54	0.4892	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,630.82240	1,579.538	21.55	0.5100	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,016.72240	2,073.238	21.55	0.4900	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,627.34070	1,576.170	21.56	0.5092	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,023.24070	2,079.870	21.56	0.4908	0.00	0	0
<b>Total \$ / R Option</b>												<b>1,596,567.00</b>	<b>10,000</b>	<b>2,229,493</b>
<b>Total \$ / R</b>												<b>4,432,799,746.50</b>	<b>296,901</b>	<b>3,395,464</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			15.31220		15.41600			0.0000	1,286,224.80	84	548
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.58240		15.68880			0.0000	5,983,641.60	384	936
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.88190		15.99100			0.0000	0.00	0	132
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.16940		16.28020			0.0000	48,508.20	3	17
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.44020		16.55510			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>7,318,374.60</b>	<b>471</b>	<b>1,633</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			302,603.09160	292,224.046	51.07	0.9998	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			3.09160	4.046	51.07	0.0002	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			301,603.12130	291,224.077	50.91	0.9998	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			3.12130	4.077	50.91	0.0002	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			300,603.15140	290,224.107	50.75	0.9998	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			3.15140	4.107	50.75	0.0002	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			228,266.03550	218,014.189	18.79	0.9433	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			3,386.03550	3,774.190	18.79	0.0567	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			227,317.92320	217,072.059	18.78	0.9425	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			3,437.92320	3,832.059	18.78	0.0575	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 MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		226,370.50800	216,130.704	18.77	0.9417		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		3,490.50800	3,890.703	18.77	0.0583		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		42,745.88730	46,026.478	18.53	0.3102		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		142,206.73370	134,595.183	18.54	0.6880		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		43,106.73370	46,405.183	18.54	0.3120		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		141,569.49630	133,975.414	18.54	0.6863		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		43,469.49630	46,785.414	18.54	0.3137		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		142,845.88730	135,216.478	18.53	0.6898		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		180,434.43510	172,161.196	18.71	0.7057		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		51,414.43510	54,221.195	18.71	0.2943		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		179,800.76700	171,540.771	18.71	0.7042		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		51,780.76700	54,600.771	18.71	0.2958		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		179,168.69470	170,921.958	18.72	0.7028		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		52,148.69470	54,981.958	18.72	0.2972		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put		163,101.51180	169,310.014	20.85	0.5219		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call		118,277.32270	113,009.928	20.86	0.4770		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put		163,767.32270	169,989.928	20.86	0.5230		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call		118,947.44960	113,651.159	20.83	0.4791		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		162,437.44960	168,631.159	20.83	0.5209		0.00	0	0
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		118,611.51180	113,330.014	20.85	0.4781		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>7,318,374.60</b>	<b>471</b>	<b>1,633</b>
£ / R	On	14/03/2016	Foreign Exchange Future		21.74490	21.87230		0.0000			26,093,880.00	1,200	26,768
£ / R	On	15/04/2016	Foreign Exchange Future		21.88080	22.00970		0.0000			0.00	0	121
£ / R	On	28/04/2016	Foreign Exchange Future		21.93670	22.06590		0.0000			0.00	0	157
£ / R	On	13/06/2016	Foreign Exchange Future		22.13540	22.26700		0.0000			11,067,700.00	500	34,617
£ / R	On	08/09/2016	Foreign Exchange Future		22.52900	22.66260		0.0000			0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future		22.58020	22.71430		0.0000			0.00	0	1,478
£ / R	On	19/12/2016	Foreign Exchange Future		23.01340	23.14890		0.0000			0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Future		23.42800	23.56760		0.0000			0.00	0	0
<b>Total £ / R Future</b>											<b>37,161,580.00</b>	<b>1,700</b>	<b>63,141</b>
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call	2,682.54150	2,555.056	33.52	0.9993		0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put	0.24150	0.156	33.52	0.0007		0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call	2,672.54630	2,545.058	33.42	0.9993		0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put	0.24630	0.158	33.42	0.0007		0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call	2,662.55130	2,535.060	33.32	0.9993		0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put	0.25130	0.160	33.32	0.0007		0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call	1,131.91850	1,006.846	24.05	0.9533		0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put	9.61850	11.946	24.05	0.0467		0.00	0	21,300
£ / R	On	14/03/2016	Foreign Exchange Option	21.50	Call	468.46780	358.374	21.20	0.6804		0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	21.50	Put	96.16780	113.474	21.20	0.3196		0.00	0	12,000
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call	155.74730	99.215	21.40	0.2933		0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put	333.44730	404.315	21.40	0.7067		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	23.15	Call			7.64390	5.793	26.63	0.0231	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			1,285.34390	1,410.893	26.63	0.9769	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			2.19430	1.497	32.40	0.0057	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			2,079.89430	2,206.597	32.40	0.9943	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call			0.11930	0.099	38.29	0.0004	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			3,427.81930	3,555.199	38.29	0.9996	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			89.82710	72.673	23.65	0.0967	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			2,280.12710	2,391.873	23.65	0.9033	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Call			730.97620	653.192	21.68	0.4926	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Put			705.07620	756.492	21.68	0.5074	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			376.46170	342.358	23.25	0.2349	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			2,409.46170	2,506.958	23.25	0.7651	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			118.27210	104.152	24.52	0.0856	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			4,351.27210	4,468.752	24.52	0.9144	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,081.82460	1,972.015	21.26	0.7773	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			304.82460	326.615	21.26	0.2227	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,074.23170	1,964.574	21.25	0.7760	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			307.23170	329.174	21.25	0.2240	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,066.65590	1,957.150	21.25	0.7746	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			309.65590	331.750	21.25	0.2254	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,708.19980	3,809.742	24.10	0.7644	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,205.27020	1,258.697	22.06	0.4373	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,612.90960	1,532.897	22.06	0.5616	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,210.30960	1,263.897	22.06	0.4384	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,607.96700	1,528.115	22.07	0.5605	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,215.36700	1,269.116	22.07	0.4395	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			520.79980	488.742	24.10	0.2356	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,211.70960	2,112.981	21.81	0.6812	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			749.10960	783.981	21.81	0.3188	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,617.87020	1,537.697	22.06	0.5627	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,334.68040	1,267.145	22.16	0.4868	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,620.38040	1,686.945	22.16	0.5132	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,330.63840	1,263.250	22.17	0.4857	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,626.33840	1,693.050	22.17	0.5143	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,338.73300	1,271.043	22.16	0.4878	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,614.43300	1,680.843	22.16	0.5122	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,771.10360	1,701.541	20.98	0.5373	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,632.20360	1,698.141	20.98	0.4627	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			684.28610	655.106	23.33	0.2543	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,475.38610	4,581.706	23.33	0.7457	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,944.42970	1,869.894	20.80	0.5727	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,425.52970	1,486.494	20.80	0.4273	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,939.68280	1,865.284	20.81	0.5718	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,430.78280	1,491.884	20.81	0.4282	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,934.95390	1,860.684	20.81	0.5708	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,436.05390	1,497.284	20.81	0.4292	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	18.41	Call			4,935.79340	4,809.580	20.82	0.9041	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			196.89340	206.180	20.82	0.0959	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,862.90510	1,800.770	20.73	0.5154	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,045.30510	2,122.770	20.73	0.4846	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,858.98860	1,796.964	20.73	0.5146	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,051.38860	2,128.964	20.73	0.4854	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,866.82980	1,804.584	20.72	0.5162	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,039.22980	2,116.584	20.72	0.4838	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>87,277</b>
<b>Total £ / R</b>												<b>37,161,580.00</b>	<b>1,700</b>	<b>150,418</b>
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13562		0.13668			0.0000	0.00	0	4,704
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13838		0.13949			0.0000	0.00	0	5,474
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14160		0.14274			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14478		0.14594			0.0000	0.00	0	170
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,496</b>
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,667.80410	1,561.703	26.12	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			0.00410	0.003	26.12	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,667.80000	3,561.700	22.35	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.00000	0.000	22.35	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,667.80000	2,561.700	22.35	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			0.00000	0.000	22.35	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			18.40140	21.323	16.60	0.0430	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,088.23150	998.079	16.88	0.7779	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			139.03150	159.779	16.88	0.2221	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,951.05770	2,840.351	17.70	0.9950	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			1.85770	2.051	17.70	0.0050	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,967.60140	1,859.623	16.60	0.9570	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,287.63710	3,175.202	17.72	0.9783	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			14.13710	15.402	17.72	0.0217	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,336.37060	2,228.806	17.06	0.9182	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			62.87060	69.006	17.06	0.0818	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,503.59430	1,410.502	17.21	0.7716	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			230.09430	250.702	17.21	0.2284	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.01220	0.011	27.46	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,406.21220	26,522.011	27.46	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00770	0.007	27.46	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,406.20770	27,522.007	27.46	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00490	0.005	27.46	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,406.20490	28,522.005	27.46	1.0000	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>11,496</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			16.78640		17.02090			0.0000	59,625,292.80	3,552	55,276
€ / R	On	22/03/2016	Foreign Exchange Future			16.81520		17.04940			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			16.82250		17.05650			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			16.90640		17.14290			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			16.94810		17.18540			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			16.95580		17.19300			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			16.95960		17.19690			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.05900		17.29780			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.06660		17.30560			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.13200		17.37220			0.0000	60,544,488.00	3,534	45,484
€ / R	On	19/09/2016	Foreign Exchange Future			17.52610		17.77230			0.0000	13,670,358.00	780	7,218
€ / R	On	19/12/2016	Foreign Exchange Future			17.91280		18.16360			0.0000	0.00	0	4,500
€ / R	On	13/03/2017	Foreign Exchange Future			18.28350		18.53940			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>133,840,138.80</b>	<b>7,866</b>	<b>112,882</b>
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,170.94110	2,936.473	48.25	0.9997	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			0.04110	0.073	48.25	0.0003	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			880.77840	661.955	26.36	0.8976	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			9.87840	25.555	26.36	0.1024	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			3,970.92050	3,736.428	58.36	0.9999	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.02050	0.028	58.36	0.0001	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,820.92170	3,586.429	56.03	0.9999	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.02170	0.029	56.03	0.0001	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,076.58520	848.116	27.09	0.9482	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			5.68520	11.716	27.09	0.0518	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			260.77890	140.066	24.35	0.4120	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			139.87890	253.666	24.35	0.5880	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			0.51380	0.735	76.56	0.0017	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			4,879.61380	5,114.335	76.56	0.9983	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			2,061.38920	1,827.324	37.42	0.9960	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			0.48920	0.924	37.42	0.0040	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			739.30340	530.216	25.82	0.8385	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			18.40340	43.816	25.82	0.1615	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			354.06550	202.600	24.15	0.5278	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			93.16550	176.200	24.15	0.4722	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			2,990.96020	2,756.508	46.49	0.9996	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			0.06020	0.108	46.49	0.0004	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,037.23540	810.168	26.94	0.9403	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			6.33540	13.768	26.94	0.0597	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,027.41040	800.729	26.91	0.9381	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			6.51040	14.329	26.91	0.0619	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			3,030.95530	2,796.499	46.88	0.9996	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			0.05530	0.099	46.88	0.0004	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,971.50810	1,737.556	36.55	0.9950	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			0.60810	1.156	36.55	0.0050	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,652.23030	1,418.910	33.21	0.9889	0.00	0	25,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			1.33030	2.510	33.21	0.0111	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			3,010.95770	2,776.503	46.69	0.9996	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			0.05770	0.103	46.69	0.0004	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			2,421.11090	2,186.789	40.93	0.9983	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			0.21090	0.389	40.93	0.0017	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			2,121.32380	1,887.197	38.01	0.9966	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			0.42380	0.797	38.01	0.0034	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			3,020.95650	2,786.501	46.79	0.9996	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			0.05650	0.101	46.79	0.0004	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			18.19910	9.756	25.61	0.0313	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			1,388.79910	1,614.556	25.61	0.9687	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			21.70740	11.095	24.28	0.0345	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			1,385.20740	1,608.595	24.28	0.9655	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			99.98580	71.085	23.27	0.1192	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,457.08580	1,664.685	23.27	0.8808	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			133.28850	100.244	22.85	0.1442	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,517.88850	1,722.144	22.85	0.8558	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			526.44040	420.557	20.67	0.4499	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			503.44040	634.757	20.67	0.5501	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			145.84170	111.227	22.80	0.1534	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,518.94170	1,721.627	22.80	0.8466	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			232.58650	187.974	22.29	0.2018	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,614.78650	1,808.974	22.29	0.7982	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			241.40680	195.783	22.29	0.2063	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,615.80680	1,809.183	22.29	0.7937	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,198.84760	1,979.391	19.49	0.8877	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			76.64760	97.391	19.49	0.1123	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,189.71870	1,970.484	19.47	0.8866	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,207.98650	1,988.307	19.50	0.8888	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			75.78650	96.307	19.50	0.1112	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			77.51870	98.484	19.47	0.1134	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,193.69260	2,959.440	20.97	0.9640	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			21.49260	27.440	20.97	0.0360	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,589.16330	1,397.561	19.23	0.7787	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			176.96330	225.561	19.23	0.2213	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			103.33290	129.366	18.57	0.1071	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,916.88680	2,696.963	18.58	0.8919	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			104.58680	130.864	18.58	0.1081	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,934.39020	2,713.980	18.56	0.8939	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			102.09020	127.880	18.56	0.1061	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,925.63290	2,705.467	18.57	0.8929	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			702.90070	782.313	19.32	0.3464	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			449.28280	418.439	24.75	0.2090	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,185.68280	4,405.639	24.75	0.7910	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,870.50150	1,699.425	19.33	0.6523	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			706.90150	786.625	19.33	0.3477	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,254.51290	2,066.021	19.14	0.7278	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			595.13990	536.307	23.19	0.2655	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,231.53990	3,423.507	23.19	0.7345	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,876.50070	1,705.113	19.32	0.6536	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			490.91290	553.221	19.14	0.2722	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,931.09390	1,757.036	19.30	0.6652	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			667.49390	744.236	19.30	0.3348	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,864.52170	1,694.114	19.34	0.6510	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			710.92170	791.314	19.34	0.3490	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,609.49740	1,739.997	20.65	0.5009	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,455.12320	1,329.992	20.65	0.4982	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,615.72320	1,746.492	20.65	0.5018	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,451.35190	1,326.490	20.66	0.4972	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,621.95190	1,752.990	20.66	0.5028	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,458.89740	1,333.497	20.65	0.4991	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>333,270</b>
<b>Total € / R</b>												<b>133,840,138.80</b>	<b>7,866</b>	<b>446,152</b>
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.47650		11.47670		0.0000		344,295.00	30	13,737
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.62930		11.63100		0.0000		0.00	0	2,944
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.80510		11.80630		0.0000		0.00	0	875
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.97590		11.97680		0.0000		0.00	0	130
AU\$ / R	On	13/03/2017	Foreign Exchange Future			12.13890		12.14170		0.0000		0.00	0	0
<b>Total AU\$ / R Future</b>												<b>344,295.00</b>	<b>30</b>	<b>17,686</b>
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,123.84340	1,123.618	26.17	0.9988	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			2.11120	1.151	22.77	0.0109	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			142.69620	133.056	16.79	0.6369	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			65.99620	56.556	16.79	0.3631	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			136.07210	126.296	16.68	0.6207	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			69.37210	59.796	16.68	0.3793	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			0.54340	0.118	26.17	0.0012	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			0.02920	0.000	24.76	0.0000	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,676.74490	1,676.500	25.26	1.0000	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			0.04490	0.000	25.26	0.0000	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,076.86790	1,076.549	25.83	0.9995	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			0.16790	0.049	25.83	0.0005	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			678.81120	677.651	22.77	0.9891	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,986.72830	1,986.500	24.73	1.0000	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			0.02830	0.000	24.73	0.0000	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,976.72870	1,976.500	24.74	1.0000	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			0.02870	0.000	24.74	0.0000	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,966.72920	1,966.500	24.76	1.0000	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			28.28060	28.316	18.11	0.0589	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,578.30360	1,576.641	18.17	0.9430	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			27.30360	27.341	18.17	0.0570	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,568.78840	1,567.124	18.14	0.9421	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			27.78840	27.824	18.14	0.0579	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,559.28060	1,557.616	18.11	0.9411	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,677.40470	1,676.901	17.06	0.8905	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			81.10470	81.801	17.06	0.1095	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,695.12510	1,694.626	17.08	0.8932	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			78.82510	79.526	17.08	0.1068	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,686.25820	1,685.757	17.07	0.8919	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			79.95820	80.657	17.07	0.1081	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			205.30180	203.613	16.60	0.1948	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,504.10020	1,501.502	16.59	0.8036	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			207.30020	205.602	16.59	0.1964	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,520.11890	1,517.538	16.62	0.8068	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			203.31890	201.638	16.62	0.1932	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,512.10180	1,509.514	16.60	0.8052	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			893.79210	886.973	16.24	0.5725	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			692.09210	688.073	16.24	0.4275	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			888.96870	882.150	16.25	0.5705	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			697.26870	693.250	16.25	0.4295	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			884.16600	877.343	16.25	0.5685	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			702.46600	698.443	16.25	0.4315	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,200</b>
<b>Total AU\$ / R</b>												<b>344,295.00</b>	<b>30</b>	<b>18,886</b>
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.42110		11.52690			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.62410		11.73290			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.85290		11.96300			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			4.42450	5.589	26.80	0.0384	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			741.04430	636.166	27.04	0.9650	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			4.14430	5.066	27.04	0.0350	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			731.18170	626.421	26.92	0.9633	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			4.28170	5.321	26.92	0.0367	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			721.32450	616.689	26.80	0.9616	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			962.59900	873.227	16.70	0.7956	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			99.69900	119.127	16.70	0.2044	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			954.54160	865.467	16.70	0.7926	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			101.64160	121.367	16.70	0.2074	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			946.51310	857.741	16.69	0.7896	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			103.61310	123.641	16.69	0.2104	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			426.13380	384.016	17.37	0.3897	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			843.13380	911.116	17.37	0.6103	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			422.99170	381.129	17.39	0.3874	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
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			849.99170	918.229	17.39	0.6126	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			419.87560	378.268	17.41	0.3851	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			856.87560	925.368	17.41	0.6149	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	14/03/2016	Foreign Exchange Future			15.31390		15.52230			0.0000	0.00	0	6,657
CHF / R	On	13/06/2016	Foreign Exchange Future			15.64950		15.86650			0.0000	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Future			16.03500		16.25980			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,657</b>
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			547.46770	362.022	22.31	0.7900	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			25.16770	48.122	22.31	0.2100	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			538.53570	353.908	22.24	0.7832	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			26.23570	50.008	22.24	0.2168	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			556.43850	370.198	22.37	0.7966	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			24.13850	46.298	22.37	0.2034	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,600.01840	1,416.709	18.99	0.8187	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			123.51840	157.209	18.99	0.1813	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,591.79310	1,408.853	18.99	0.8168	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			125.29310	159.353	18.99	0.1832	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,583.58480	1,401.021	18.99	0.8149	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			127.08480	161.521	18.99	0.1851	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			826.43470	737.670	20.98	0.4404	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,166.63470	1,302.670	20.98	0.5596	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			822.87610	734.458	21.00	0.4389	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,173.07610	1,309.458	21.00	0.5611	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			819.33280	731.264	21.01	0.4375	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,179.53280	1,316.264	21.01	0.5625	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>6,657</b>
CNH / R	On	14/03/2016	Foreign Exchange Future			2.34960		2.36800			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.37250		2.39150			0.0000	0.00	0	22,550
CNH / R	On	19/09/2016	Foreign Exchange Future			2.39860		2.41970			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>22,550</b>
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			5.09040	3.883	27.67	0.0143	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,686.05600	1,500.698	26.84	0.9826	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			6.05600	4.698	26.84	0.0174	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,587.23160	1,401.716	26.02	0.9786	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			7.23160	5.716	26.02	0.0214	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,785.09040	1,599.883	27.67	0.9857	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
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,139.43310	1,985.663	20.56	0.7660	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			324.43310	360.663	20.56	0.2340	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,062.15080	1,910.649	20.49	0.7532	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			347.15080	385.649	20.49	0.2468	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,986.08660	1,836.934	20.43	0.7401	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			371.08660	411.934	20.43	0.2599	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,581.00590	1,691.244	20.15	0.5283	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1,236.64670	1,138.667	20.18	0.4609	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,639.64670	1,752.667	20.18	0.5391	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1,196.37590	1,101.147	20.22	0.4501	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,699.37590	1,815.147	20.22	0.5499	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1,278.00590	1,177.244	20.15	0.4717	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>22,550</b>
DKK / R	On	14/03/2016	Foreign Exchange Future			2.25280		2.28410			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.30020		2.33240			0.0000	92,008.00	40	40
DKK / R	On	19/09/2016	Foreign Exchange Future			2.35390		2.38700			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>92,008.00</b>	<b>40</b>	<b>40</b>
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,356.39830	1,052.847	27.96	0.9256	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			15.39830	24.847	27.96	0.0744	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,259.66490	958.766	27.25	0.9090	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			18.66490	30.766	27.25	0.0910	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,453.73100	1,148.732	28.86	0.9379	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			12.73100	20.732	28.86	0.0621	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,559.94820	2,290.957	21.84	0.8076	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			235.94820	288.957	21.84	0.1924	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,727.37670	2,448.808	21.85	0.8300	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			203.37670	246.808	21.85	0.1700	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,643.17690	2,369.271	21.85	0.8190	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			219.17690	267.271	21.85	0.1810	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,543.31530	1,710.509	22.10	0.5055	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,470.37320	1,310.562	22.16	0.4843	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,600.37320	1,771.562	22.16	0.5157	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,429.13230	1,272.609	22.21	0.4743	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,659.13230	1,833.609	22.21	0.5257	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,513.31530	1,349.509	22.10	0.4945	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>92,008.00</b>	<b>40</b>	<b>40</b>
HK\$/R	On	14/03/2016	Foreign Exchange Future			1.97160		1.98490			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.00740		2.02090			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.04590		2.05980			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
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.08220		2.09630			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.15000		2.15000			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Call			5.80040	2.426	27.05	0.0114	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			1,356.80040	1,486.426	27.05	0.9886	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			4.70380	2.022	27.92	0.0094	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			1,455.70380	1,586.022	27.92	0.9906	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			3.84180	1.701	28.78	0.0078	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,554.84180	1,685.701	28.78	0.9922	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			435.98550	397.336	19.99	0.3152	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,426.98550	1,523.336	19.99	0.6848	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			411.72920	375.027	20.13	0.3006	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,502.72920	1,601.026	20.13	0.6994	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			388.82650	353.987	20.26	0.2865	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,579.82650	1,679.987	20.26	0.7135	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			919.09590	863.265	19.79	0.4307	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,521.09590	1,604.265	19.79	0.5693	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			884.90050	831.316	19.87	0.4185	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,586.90050	1,672.316	19.87	0.5815	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			851.90600	800.524	19.95	0.4066	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,653.90600	1,741.524	19.95	0.5934	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,351.32470	1,280.377	19.76	0.4937	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,588.32470	1,658.377	19.76	0.5063	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,312.80550	1,243.893	19.83	0.4833	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,649.80550	1,721.893	19.83	0.5167	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,275.34510	1,208.442	19.91	0.4730	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,712.34510	1,786.442	19.91	0.5270	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			100.00000	100.000		1.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			0.00090	0.001		0.5000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			0.00090	0.001		0.5000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			0.00000	0.000	0.07	0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			100.00000	100.000	0.07	1.0000	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/03/2016	Foreign Exchange Future			0.15060		0.15160			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15080		0.15160			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15070		0.15000			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15030		0.15090			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,532</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,532</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NGN / R	On	14/03/2016	Foreign Exchange Future			0.07690		0.07740			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06830		0.06860			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06250		0.06290			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05840		0.05890			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			10.37720		10.41210			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.50780		10.54320			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.65920		10.69490			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.80800		10.84340			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			1,272.36150	1,237.317	35.25	0.9990	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			0.26150	0.117	35.25	0.0010	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,262.37100	1,227.320	35.05	0.9990	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			0.27100	0.120	35.05	0.0010	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,252.38090	1,217.323	34.85	0.9990	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			0.28090	0.123	34.85	0.0010	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,541.29620	1,506.098	15.66	0.9747	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			8.09620	8.298	15.66	0.0253	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,560.98190	1,525.783	15.75	0.9757	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			7.78190	7.983	15.75	0.0243	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,551.13740	1,515.939	15.70	0.9752	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			7.93740	8.139	15.70	0.0248	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,319.20480	1,291.071	15.92	0.8613	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			84.30480	91.871	15.92	0.1387	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,310.67460	1,282.602	15.91	0.8594	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			85.77460	93.402	15.91	0.1406	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,302.16610	1,274.154	15.90	0.8575	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			87.26610	94.954	15.90	0.1425	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			602.83150	584.693	15.87	0.5169	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			609.43150	626.693	15.87	0.4831	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			598.59990	580.324	15.88	0.5143	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			615.19990	632.324	15.88	0.4857	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			594.39480	575.984	15.89	0.5117	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			620.99480	637.984	15.89	0.4883	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/03/2016	Foreign Exchange Future			1.37180		1.38180			0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.38710		1.39710			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.40290		1.41340			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.41530		1.42580			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	13/03/2017	Foreign Exchange Future			1.43000		1.43000			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Put			182.00000	282.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Put			282.00000	382.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.42	Put			382.00000	482.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			771.00000	671.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Call			671.00000	571.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Call			571.00000	471.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			66.00000	171.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			134.00000	29.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			34.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			0.00000	71.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			158.00000	53.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			58.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	47.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			258.00000	153.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			100.00000	100.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00060	0.001		0.5000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			0.00060	0.001		0.5000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			100.00000	100.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.09630		1.10410			0.0000	383,705.00	350	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.09940		1.10730			0.0000	109,940.00	100	102
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.10350		1.11140			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.10780		1.11570			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>493,645.00</b>	<b>450</b>	<b>102</b>
<b>Total QUANTO € / \$</b>												<b>493,645.00</b>	<b>450</b>	<b>102</b>
RAIN	On	13/06/2016	Foreign Exchange Future			27,052.62000		27,321.00000			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
RAIN	On	19/09/2016	Foreign Exchange Future			27,566.01000		27,845.91000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/03/2016	Foreign Exchange Future			11.07060		11.13020			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.24490		11.30430			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.43650		11.49710			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			1,150.24720	1,090.654	27.37	0.9994	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			0.04720	0.054	27.37	0.0006	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,140.25360	1,080.659	27.30	0.9994	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			0.05360	0.059	27.30	0.0006	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,130.26090	1,070.664	27.22	0.9993	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			0.06090	0.064	27.22	0.0007	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,170.37670	1,117.229	17.17	0.8775	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			56.07670	62.329	17.17	0.1225	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,161.62950	1,108.596	17.17	0.8753	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			57.32950	63.696	17.17	0.1247	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,152.90570	1,099.989	17.16	0.8730	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			58.60570	65.089	17.16	0.1270	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			519.51650	490.814	17.25	0.4746	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			642.41650	674.314	17.25	0.5254	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			515.59860	487.063	17.26	0.4719	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			648.49860	680.563	17.26	0.5281	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			511.70400	483.339	17.28	0.4693	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			654.60400	686.839	17.28	0.5307	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			5.28110		5.27960			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.23990		5.23820			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.19620		5.20370			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			789.60000	791.117	40.32	0.9997	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			0.00000	0.017	40.32	0.0003	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			779.60000	781.117	39.81	0.9997	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			0.00000	0.017	39.81	0.0003	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			769.60000	771.117	39.30	0.9997	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			0.00000	0.017	39.30	0.0003	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			508.89300	509.633	17.00	0.8740	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			30.69300	29.733	17.00	0.1260	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			500.16420	500.883	16.96	0.8695	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			31.96420	30.983	16.96	0.1305	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			491.47930	492.177	16.92	0.8648	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			33.27930	32.277	16.92	0.1352	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			280.66410	284.079	16.13	0.5244	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			222.78950	218.537	16.10	0.4884	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			269.08950	272.337	16.10	0.5116	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			218.54580	214.377	16.12	0.4820	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			274.84580	278.177	16.12	0.5180	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			214.36410	210.279	16.13	0.4756	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			1.34140		1.34950			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.28750		1.29260			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.16760		1.17220			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>4610453220.90</b>	<b>297,458</b>	<b>1,404,691</b>
<b>Total Options</b>												<b>1596567.00</b>	<b>10,000</b>	<b>2,651,240</b>
<b>Grand Total:</b>												<b>4,612,049,787.90</b>	<b>307,458</b>	<b>4,055,931</b>