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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/01/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/01/2016 Foreign Exchange Future			16.82600		16.76900			0.0000	190,722,710.00	11,335	0
\$ / R On 21/01/2016 Foreign Exchange Future			16.82900		16.76900			0.0000	0.00	0	0
\$ / R On 22/01/2016 Foreign Exchange Future			16.82900		16.76900			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			16.84110		16.78410			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			16.84720		16.78980			0.0000	0.00	0	212
\$ / R On 01/02/2016 Foreign Exchange Future			16.85670		16.79790			0.0000	0.00	0	0
\$ / R On 10/02/2016 Foreign Exchange Future			16.88520		16.82210			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			16.89150		16.82750			0.0000	0.00	0	506
\$ / R On 15/02/2016 Foreign Exchange Future			16.90100		16.83560			0.0000	0.00	0	4,330
\$ / R On 16/02/2016 Foreign Exchange Future			16.90410		16.83830			0.0000	0.00	0	993
\$ / R On 17/02/2016 Foreign Exchange Future			16.90730		16.84100			0.0000	0.00	0	300
\$ / R On 19/02/2016 Foreign Exchange Future			16.91360		16.84640			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			16.93250		16.86510			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			16.93570		16.86860			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			16.94510		16.87920			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			16.95140		16.88620			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			16.96710		16.90390			0.0000	0.00	0	301
\$ / R On 11/03/2016 Foreign Exchange Future			16.97960		16.91800			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			16.98910		16.92860			0.0000	628,919,492.90	37,019	975,562
\$ / R On 15/03/2016 Foreign Exchange Future			16.99220		16.93210			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			16.99540		16.93570			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	23/03/2016	Foreign Exchange Future			17.01740		16.96000			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			17.03670		16.97920			0.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Future			17.05920		17.00160			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future			17.06240		17.00490			0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future			17.06570		17.00810			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			17.09140		17.03370			0.0000	0.00	0	1,033
\$ / R	On	18/04/2016	Foreign Exchange Future			17.10100		17.04330			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			17.12710		17.06930			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			17.17340		17.11540			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			17.18330		17.12530			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			17.22960		17.17140			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			17.24280		17.18460			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			17.26270		17.20430			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			17.26930		17.21090			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			17.27260		17.21420			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			17.28580		17.22740			0.0000	304,956,083.60	17,642	88,775
\$ / R	On	24/06/2016	Foreign Exchange Future			17.32220		17.26360			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			17.33540		17.27680			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			17.42890		17.37000			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			17.43250		17.37360			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			17.48550		17.42620			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			17.53860		17.47880			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			17.57750		17.51740			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			17.58460		17.52450			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			17.58810		17.52800			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			17.60230		17.54200			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			17.60930		17.54900			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			17.62350		17.56310			0.0000	23,791,725.00	1,350	35,439
\$ / R	On	28/09/2016	Foreign Exchange Future			17.65530		17.59470			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			17.75470		17.69370			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			17.87730		17.81480			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			17.93670		17.87350			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			17.95520		17.89180			0.0000	3,591,040.00	200	10,897
\$ / R	On	13/03/2017	Foreign Exchange Future			18.18590		18.12150			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			18.38380		18.32080			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,151,981,051.50</b>	<b>67,546</b>	<b>1,120,549</b>
\$ / R	On	20/01/2016	Foreign Exchange Option	15.65	Call			1,119.13750	1,176.000	28.48	1.0000	0.00	0	0
\$ / R	On	20/01/2016	Foreign Exchange Option	15.65	Put			0.13750	0.000	28.48	0.0000	0.00	0	0
\$ / R	On	20/01/2016	Foreign Exchange Option	15.81	Call			959.25910	1,016.000	28.48	1.0000	0.00	0	0
\$ / R	On	20/01/2016	Foreign Exchange Option	15.81	Put			0.25910	0.000	28.48	0.0000	0.00	0	0
\$ / R	On	21/01/2016	Foreign Exchange Option	15.99	Call			783.41200	839.602	38.59	0.9945	0.00	0	10,000
\$ / R	On	21/01/2016	Foreign Exchange Option	15.99	Put			4.41200	0.602	38.59	0.0055	0.00	0	0
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Call			1,110.54240	1,169.732	37.85	0.9951	0.00	0	5,000
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Put			1.54240	0.732	37.85	0.0049	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			3,284.12280	3,341.120	42.73	0.9999	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	27/01/2016	Foreign Exchange Option	13.50	Put			0.02280	0.020	42.73	0.0001	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			2,304.35040	2,361.258	34.49	0.9993	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			0.25040	0.158	34.49	0.0007	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			1,625.56080	1,681.920	28.77	0.9961	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			1.46080	0.820	28.77	0.0039	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			3,814.10010	3,871.100	36.87	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			0.00010	0.000	36.87	0.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			3,674.10050	3,731.100	38.42	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			0.00050	0.000	38.42	0.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			1,466.17320	1,522.355	27.43	0.9940	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			2.07320	1.255	27.43	0.0060	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			4,984.10000	5,041.100	23.93	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	23.93	0.0000	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			2,530.05020	2,587.396	33.89	0.9992	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			0.25020	0.196	33.89	0.0008	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call			2,290.29790	2,347.589	32.60	0.9984	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put			0.49790	0.389	32.60	0.0016	0.00	0	2,000
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			3,049.85600	3,107.244	36.71	0.9998	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			0.05600	0.044	36.71	0.0002	0.00	0	100
\$ / R	On	01/02/2016	Foreign Exchange Option	16.84	Call			234.48090	255.893	20.31	0.5181	0.00	0	2,500
\$ / R	On	01/02/2016	Foreign Exchange Option	16.84	Put			276.58090	239.193	20.31	0.4819	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Call			869.65240	922.798	19.34	0.8791	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Put			57.55240	47.598	19.34	0.1209	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Call			436.07860	471.831	20.46	0.6157	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Put			268.57860	240.331	20.46	0.3843	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Call			420.04620	454.923	20.51	0.6021	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Put			282.54620	253.423	20.51	0.3979	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			5,227.50790	5,291.506	36.45	1.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.00790	0.006	36.45	0.0000	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			1,443.55740	1,505.063	20.98	0.9626	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			16.05740	13.563	20.98	0.0374	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Call			394.35810	426.895	20.26	0.5635	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Put			338.75810	305.895	20.26	0.4365	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Call			492.14410	530.294	20.05	0.6365	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Put			263.84410	236.194	20.05	0.3635	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Call			484.71050	522.360	20.16	0.6230	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Put			283.71050	255.060	20.16	0.3770	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			1,941.44930	2,008.439	20.23	0.9862	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			5.04930	4.839	20.23	0.0138	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			2,917.44740	2,984.623	24.74	0.9972	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			1.04740	1.023	24.74	0.0028	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			2,548.25960	2,615.406	23.04	0.9950	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			1.85960	1.806	23.04	0.0050	0.00	0	100
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			1,271.07180	1,333.069	18.90	0.9142	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			45.97180	40.569	18.90	0.0858	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			5,065.12640	5,132.523	30.29	0.9999	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.02640	0.023	30.29	0.0001	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			3,366.39540	3,433.793	26.61	0.9970	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			1.29540	1.293	26.61	0.0030	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			2,032.20970	2,099.990	20.46	0.9815	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			7.10970	7.490	20.46	0.0185	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			2,224.71680	2,292.145	21.41	0.9846	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			6.11680	6.445	21.41	0.0154	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			2,962.30110	3,028.103	24.37	0.9934	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			3.10110	3.003	24.37	0.0066	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			2,286.52540	2,352.176	21.37	0.9839	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			7.32540	7.076	21.37	0.0161	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			2,284.79280	2,349.739	21.33	0.9817	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			8.59280	8.339	21.33	0.0183	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			2,274.90600	2,339.849	21.29	0.9815	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			8.70600	8.449	21.29	0.0185	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			2,294.68110	2,359.630	21.37	0.9820	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			8.48110	8.230	21.37	0.0180	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			2,265.40790	2,328.381	20.92	0.9769	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			11.50790	11.281	20.92	0.0231	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			4,388.45940	4,450.002	26.34	0.9991	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.45940	0.402	26.34	0.0009	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	28.04	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			133,071.40000	133,010.900	28.04	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			37.35430	40.270	27.49	0.0550	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			3,338.75430	3,281.170	27.49	0.9450	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			3.27110	5.363	28.03	0.0090	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			5,124.67110	5,066.263	28.03	0.9910	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.68660	1.285	28.04	0.0024	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			6,222.08660	6,162.185	28.04	0.9976	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			437.52460	465.216	21.19	0.4616	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			688.92460	656.116	21.19	0.5384	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			363.42630	387.247	21.73	0.4009	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			844.82630	808.147	21.73	0.5991	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			185.21210	198.237	23.62	0.2307	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			1,496.61210	1,449.137	23.62	0.7693	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			569.69320	604.999	20.52	0.5571	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			491.09320	465.899	20.52	0.4429	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			0.00000	581.303	20.60	0.5422	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			0.00000	492.203	20.60	0.4578	4,922,027.00	10,000	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call			0.00000	536.191	20.78	0.5127	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put			0.00000	547.091	20.78	0.4873	109,965.25	201	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			751.34600	792.934	19.92	0.6626	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			322.74600	303.833	19.92	0.3374	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			722.97600	763.676	20.00	0.6476	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			344.37600	324.576	20.00	0.3524	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			617.60660	654.713	20.35	0.5872	0.00	0	35,201

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	16.75	Put			439.00660	415.613	20.35	0.4128	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			892.43520	937.982	19.52	0.7302	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			233.83520	218.882	19.52	0.2698	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			847.65560	892.024	19.64	0.7100	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			259.05560	242.924	19.64	0.2900	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			780.53890	823.006	19.83	0.6776	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			301.93890	283.907	19.83	0.3224	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			1,000.77520	1,049.660	19.29	0.7743	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			182.17520	170.560	19.29	0.2257	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			972.91670	1,020.414	19.32	0.7639	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			194.31670	181.314	19.32	0.2361	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			938.81710	985.513	19.40	0.7500	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			210.21710	196.413	19.40	0.2500	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			1,157.41600	1,210.466	19.13	0.8256	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			128.81600	121.366	19.13	0.1744	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,088.31500	1,140.094	19.20	0.8045	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			149.71500	140.994	19.20	0.1955	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,080.77660	1,132.406	19.21	0.8020	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			152.17660	143.306	19.21	0.1980	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			1,277.37160	1,332.287	19.02	0.8581	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			98.77160	93.187	19.02	0.1419	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			1,261.04590	1,315.731	19.04	0.8540	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			102.44590	96.631	19.04	0.1460	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			1,196.75370	1,250.461	19.10	0.8369	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			118.15370	111.361	19.10	0.1631	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			1,428.53760	1,485.278	18.89	0.8919	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			69.93760	66.178	18.89	0.1081	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			1,411.38190	1,467.941	18.90	0.8885	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			72.78190	68.841	18.90	0.1115	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			1,402.83650	1,459.303	18.91	0.8867	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			74.23650	70.203	18.91	0.1133	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			1,463.10390	1,520.189	18.86	0.8987	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			64.50390	61.089	18.86	0.1013	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			1,445.77960	1,502.694	18.87	0.8954	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			67.17960	63.594	18.87	0.1046	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			1,437.14740	1,493.977	18.88	0.8937	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			68.54740	64.877	18.88	0.1063	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			1,713.57590	1,774.111	18.85	0.9365	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			34.97590	35.011	18.85	0.0635	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			1,695.24160	1,755.059	18.78	0.9348	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			36.64160	35.959	18.78	0.0652	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call			1,533.20950	1,590.922	18.80	0.9114	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put			54.60950	51.822	18.80	0.0886	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			1,913.86020	1,975.552	19.53	0.9515	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			25.26020	26.452	19.53	0.0485	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			1,798.09750	1,860.145	19.14	0.9434	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put		29.49750	31.045	19.14	0.0566	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call		1,759.67460	1,821.849	19.01	0.9404	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put		31.07460	32.749	19.01	0.0596	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call		1,952.59310	2,014.179	19.66	0.9540	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put		23.99310	25.079	19.66	0.0460	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call		1,942.90370	2,004.515	19.62	0.9534	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put		24.30370	25.415	19.62	0.0466	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call		1,923.53690	1,985.202	19.56	0.9522	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put		24.93690	26.102	19.56	0.0478	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call		2,147.18230	2,208.317	20.30	0.9645	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put		18.58230	19.217	20.30	0.0355	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		2,049.70790	2,111.051	19.98	0.9596	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		21.10790	21.951	19.98	0.0404	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call		1,962.28720	2,023.847	19.69	0.9546	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put		23.68720	24.747	19.69	0.0454	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call		2,352.85040	2,413.640	20.98	0.9730	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put		14.25040	14.540	20.98	0.0270	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call		2,244.97010	2,305.926	20.63	0.9688	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put		16.37010	16.826	20.63	0.0312	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call		2,196.03940	2,257.081	20.46	0.9667	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		17.43940	17.981	20.46	0.0333	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		2,628.64640	2,689.135	21.89	0.9813	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		10.04640	10.035	21.89	0.0187	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call		2,470.86070	2,531.502	21.37	0.9769	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put		12.26070	12.402	21.37	0.0231	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call		2,441.32940	2,502.005	21.27	0.9760	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put		12.72940	12.905	21.27	0.0240	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call		2,737.36790	2,797.777	22.24	0.9838	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		8.76790	8.677	22.24	0.0162	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		2,727.47700	2,787.893	22.21	0.9836	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		8.87700	8.793	22.21	0.0164	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call		2,678.04300	2,738.493	22.05	0.9825	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put		9.44300	9.393	22.05	0.0175	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call		2,985.04910	3,045.337	23.05	0.9883	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put		6.44910	6.237	23.05	0.0117	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		2,935.45600	2,995.763	22.89	0.9875	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		6.85600	6.663	22.89	0.0125	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call		2,836.35150	2,896.703	22.56	0.9858	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put		7.75150	7.603	22.56	0.0142	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call		3,183.65350	3,243.891	23.69	0.9910	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put		5.05350	4.791	23.69	0.0090	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		3,173.71540	3,233.954	23.66	0.9909	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		5.11540	4.854	23.66	0.0091	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		2,994.97060	3,055.256	23.08	0.9885	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		6.37060	6.156	23.08	0.0115	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		3,432.33280	3,492.374	24.36	0.9938	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		3.73280	3.274	24.36	0.0062	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		3,382.56530	3,442.688	24.27	0.9932	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		3.96530	3.588	24.27	0.0068	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		3,302.96870	3,363.189	24.08	0.9923	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		4.36870	4.089	24.08	0.0077	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		3,830.31170	3,890.641	25.07	0.9970	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		1.71170	1.541	25.07	0.0030	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		3,730.68920	3,790.967	24.89	0.9964	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		2.08920	1.867	24.89	0.0036	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		3,670.95110	3,731.193	24.78	0.9959	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		2.35110	2.093	24.78	0.0041	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		4,189.41550	4,249.857	25.70	0.9985	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		0.81550	0.757	25.70	0.0015	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		4,129.52520	4,189.954	25.60	0.9983	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		0.92520	0.854	25.60	0.0017	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		3,979.86260	4,040.250	25.33	0.9977	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		1.26260	1.150	25.33	0.0023	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		4,818.80270	4,879.301	26.82	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		0.20270	0.201	26.82	0.0004	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		4,668.88550	4,729.379	26.55	0.9994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		0.28550	0.279	26.55	0.0006	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		4,379.14290	4,439.613	26.04	0.9989	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		0.54290	0.513	26.04	0.0011	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		4,888.77230	4,949.273	26.94	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		0.17230	0.173	26.94	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		4,878.77630	4,939.277	26.93	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		0.17630	0.177	26.93	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		4,868.78050	4,929.280	26.91	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		0.18050	0.181	26.91	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call		5,018.72690	5,079.229	27.17	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put		0.12690	0.129	27.17	0.0003	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		4,978.73950	5,039.242	27.10	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		0.13950	0.142	27.10	0.0003	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		4,928.75690	4,989.258	27.01	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		0.15690	0.158	27.01	0.0003	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call		5,328.64760	5,389.147	27.19	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put		0.04760	0.047	27.19	0.0001	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		5,128.69340	5,189.192	27.19	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		0.09340	0.092	27.19	0.0002	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call		5,098.70300	5,159.201	27.19	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put		0.10300	0.101	27.19	0.0002	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		5,878.60610	5,939.106	27.19	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put		0.00610	0.006	27.19	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call		5,378.64000	5,439.139	27.19	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put		0.04000	0.040	27.19	0.0001	0.00	0	42,370
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call		1,251.12830	1,305.159	19.09	0.8479	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			109.02830	102.959	19.09	0.1521	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			3,598.65070	3,658.113	24.53	0.9949	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			2.95070	2.713	24.53	0.0051	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			2,322.73900	2,382.156	20.84	0.9697	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			17.03900	16.756	20.84	0.0303	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			3,296.33750	3,353.352	23.27	0.9897	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			6.33750	5.952	23.27	0.0103	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			2,022.09400	2,079.021	19.54	0.9473	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			32.09400	31.621	19.54	0.0527	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			1,782.60820	1,836.932	18.53	0.9216	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			53.40820	50.232	18.53	0.0784	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			1,194.08060	1,241.289	18.91	0.7982	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			174.88060	164.588	18.91	0.2018	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			5,179.57150	5,237.063	26.79	0.9993	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.37150	0.364	26.79	0.0007	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			3,485.04310	3,542.184	23.20	0.9908	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			5.84310	5.484	23.20	0.0092	0.00	0	150
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			729.34370	760.658	20.02	0.5870	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			517.74370	491.458	20.02	0.4130	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			1,298.47250	1,345.613	18.76	0.8125	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			166.87250	156.413	18.76	0.1875	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			1,179.16910	1,223.587	18.91	0.7749	0.00	0	5,000
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			214.26910	201.187	18.91	0.2251	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			1,055.90590	1,096.177	19.10	0.7300	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			277.80590	260.477	19.10	0.2700	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			1,335.97790	1,380.799	18.73	0.8016	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			192.27790	179.399	18.73	0.1984	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			3,088.35160	3,144.943	20.64	0.9791	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			15.05160	13.943	20.64	0.0209	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			1,721.41390	1,771.672	18.22	0.8840	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			98.11390	90.672	18.22	0.1160	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			667.07290	691.054	20.36	0.5226	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			713.77290	680.054	20.36	0.4774	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			3,578.64510	3,635.906	21.25	0.9870	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			9.34510	8.806	21.25	0.0130	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			1,564.30000	1,611.002	18.41	0.8392	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			155.00000	143.902	18.41	0.1608	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			1,117.91590	1,154.310	18.99	0.7126	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			338.61590	317.210	18.99	0.2874	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			5,271.04050	5,328.712	26.10	0.9977	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			1.74050	1.612	26.10	0.0023	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			2,864.90660	2,921.821	19.35	0.9627	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			29.50660	28.421	19.35	0.0373	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			1,748.13120	1,795.603	18.19	0.8568	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			142.73120	132.203	18.19	0.1432	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			1,409.87560	1,451.322	18.65	0.7730	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	13/05/2016	Foreign Exchange Option	15.98	Put			264.57560	248.022	18.65	0.2270	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			1,046.11420	1,076.106	19.55	0.6284	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			574.71420	546.506	19.55	0.3716	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			5,374.18260	5,432.206	24.19	0.9967	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			2.78260	2.606	24.19	0.0033	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			3,683.77650	3,741.294	19.68	0.9843	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			12.37650	11.694	19.68	0.0157	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			1,376.18330	1,414.644	18.75	0.7420	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			334.78330	315.044	18.75	0.2580	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			2,438.19070	2,490.573	18.29	0.9239	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			73.59070	67.773	18.29	0.0761	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			5,009.47450	5,067.507	23.05	0.9941	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			5.17450	4.807	23.05	0.0059	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			1,917.86040	1,965.953	18.14	0.8532	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			163.56040	153.253	18.14	0.1468	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			2,669.04490	2,722.262	18.15	0.9395	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			58.14490	52.962	18.15	0.0605	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			1,674.83280	1,717.830	18.37	0.8022	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			243.93280	228.530	18.37	0.1978	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			3,935.62040	3,993.147	19.66	0.9863	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			11.42040	10.547	19.66	0.0137	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			3,925.70000	3,983.220	19.63	0.9862	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			11.50000	10.620	19.63	0.0138	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			3,915.77970	3,973.293	19.60	0.9861	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			11.57970	10.693	19.60	0.0139	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			5.43440	5.006	22.86	0.0060	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			4,326.39670	4,384.001	20.59	0.9897	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			8.99670	8.201	20.59	0.0103	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			4,236.95810	4,294.502	20.31	0.9890	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			9.55810	8.702	20.31	0.0110	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			4,038.33900	4,095.731	19.71	0.9872	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			10.93900	9.931	19.71	0.0128	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			3,949.02620	4,006.341	19.43	0.9864	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			11.62620	10.541	19.43	0.0136	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			3,939.10520	3,996.412	19.40	0.9863	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			11.70520	10.612	19.40	0.0137	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			3,929.18520	3,986.482	19.37	0.9862	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			11.78520	10.682	19.37	0.0138	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			3,740.81320	3,797.925	18.80	0.9841	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			13.41320	12.125	18.80	0.0159	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			3,711.09100	3,768.172	18.70	0.9837	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			13.69100	12.372	18.70	0.0163	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			3,013.43700	3,066.540	17.82	0.9621	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			36.03700	30.740	17.82	0.0379	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			2,779.47670	2,831.376	17.88	0.9469	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			52.07670	45.576	17.88	0.0531	0.00	0	17,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			2,461.12570	2,511.272	17.96	0.9190	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			83.72570	75.472	17.96	0.0810	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			2,390.13970	2,439.887	17.98	0.9114	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			92.73970	84.087	17.98	0.0886	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			2,328.63210	2,378.035	18.00	0.9044	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			101.23210	92.235	18.00	0.0956	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			1,541.61100	1,581.946	18.55	0.7642	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			314.21100	296.146	18.55	0.2358	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			1,507.72330	1,547.432	18.59	0.7554	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			330.32330	311.632	18.59	0.2446	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			1,474.34640	1,513.429	18.64	0.7465	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			346.94640	327.629	18.64	0.2535	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			1,389.99470	1,427.428	18.76	0.7231	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			392.59470	371.628	18.76	0.2769	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			0.00000	1,261.412	19.05	0.6728	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			0.00000	475.612	19.05	0.3272	142,683.51	300	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			1,213.82470	1,244.611	19.10	0.6670	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			516.42470	488.811	19.10	0.3330	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			1,202.99440	1,233.522	19.13	0.6631	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			525.59440	497.722	19.13	0.3369	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			1,160.54310	1,190.041	19.26	0.6478	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			563.14310	534.241	19.26	0.3522	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			0.00000	1,179.388	19.30	0.6439	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			0.00000	543.588	19.30	0.3561	462,049.89	850	850
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			1,070.00550	1,097.247	19.56	0.6133	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			652.60550	621.447	19.56	0.3867	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			1,013.37870	1,039.166	19.76	0.5907	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			715.97870	683.366	19.76	0.4093	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			955.27900	979.553	19.97	0.5665	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			787.87900	753.753	19.97	0.4335	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			685.49760	702.654	21.18	0.4409	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,248.09760	1,206.854	21.18	0.5591	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			0.00000	639.101	21.52	0.4088	1,086,470.85	1,700	850
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			0.00000	1,353.300	21.52	0.5912	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			604.44310	619.321	21.64	0.3985	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			1,447.04310	1,403.521	21.64	0.6015	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			578.39080	592.270	21.80	0.3843	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			1,520.99080	1,476.470	21.80	0.6157	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			5,072.83440	5,130.806	22.86	0.9940	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			1,207.29280	1,237.061	19.27	0.6487	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			583.69280	554.861	19.27	0.3513	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			2,226.75410	2,274.981	17.95	0.8828	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			133.15410	122.781	17.95	0.1172	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			1,235.03300	1,264.339	19.19	0.6537	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			578.23300	548.939	19.19	0.3463	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			1,032.72180	1,057.088	19.88	0.5779	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			795.92180	761.688	19.88	0.4221	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			5,480.45520	5,538.515	22.36	0.9962	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			3.65520	3.115	22.36	0.0038	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			3,791.06960	3,848.220	18.22	0.9836	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			14.26960	12.820	18.22	0.0164	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			742.82430	758.423	21.54	0.4211	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			1,562.82430	1,519.523	21.54	0.5789	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			1,369.88610	1,400.520	19.06	0.6644	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			599.88610	571.620	19.06	0.3356	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			3,889.47570	3,946.854	17.36	0.9825	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			15.87570	14.354	17.36	0.0175	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			1,121.78130	1,146.418	19.93	0.5768	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			878.18130	843.918	19.93	0.4232	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			992.06060	1,013.762	20.44	0.5266	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,068.46060	1,031.262	20.44	0.4734	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			5,578.47600	5,636.548	21.45	0.9954	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			4.87600	4.048	21.45	0.0046	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			2,146.31470	2,188.705	17.85	0.8315	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			240.11470	223.205	17.85	0.1685	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			4,738.71870	4,796.682	19.60	0.9880	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			12.51870	11.182	19.60	0.0120	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			1,053.71120	1,048.949	20.74	0.5093	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,274.91120	1,210.349	20.74	0.4907	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			992.22790	967.817	21.06	0.4786	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			1,443.42790	1,359.217	21.06	0.5214	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			5,686.27620	5,743.602	20.69	0.9947	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			7.47620	5.002	20.69	0.0053	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			3,997.50740	4,054.477	16.70	0.9816	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			18.70740	15.877	16.70	0.0184	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			1,054.55990	1,078.299	20.73	0.5105	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,277.15990	1,240.799	20.73	0.4895	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			1,033.26600	1,056.525	20.81	0.5026	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,315.86600	1,279.025	20.81	0.4974	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			4,035.64720	4,096.215	16.84	0.9794	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			18.24720	18.715	16.84	0.0206	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			3,836.67300	3,897.783	16.25	0.9771	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			19.27300	20.283	16.25	0.0229	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			1,232.74100	1,259.764	20.06	0.5722	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,008.24100	975.164	20.06	0.4278	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			3,764.43580	3,825.850	16.00	0.9759	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			19.93580	21.250	16.00	0.0241	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			4,046.54240	4,107.309	16.84	0.9790	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			18.54240	19.209	16.84	0.0210	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			1,046.19440	1,069.742	20.82	0.5044	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,318.19440	1,281.642	20.82	0.4956	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			2,712.22580	2,768.844	16.61	0.9010	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	13/09/2016	Foreign Exchange Option	14.95	Put			120.22580	116.544	16.61	0.0990	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			789.47780	806.940	22.06	0.3996	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			1,957.47780	1,914.640	22.06	0.6004	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			4,257.23420	4,314.905	16.89	0.9828	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			18.23420	15.605	16.89	0.0172	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			4,277.14850	4,334.822	16.96	0.9830	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			18.14850	15.522	16.96	0.0170	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			4,267.19130	4,324.864	16.93	0.9829	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			18.19130	15.564	16.93	0.0171	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			1,748.02460	1,788.065	18.76	0.7131	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			544.92460	524.564	18.76	0.2869	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			1,121.34360	1,146.952	20.63	0.5233	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,258.24360	1,223.452	20.63	0.4767	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			4,271.44450	4,332.112	17.26	0.9805	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			18.34450	18.612	17.26	0.0195	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			3,120.06580	3,180.881	15.73	0.9434	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			56.96580	57.381	15.73	0.0566	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			627.84160	641.590	23.18	0.3249	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			2,614.74160	2,568.090	23.18	0.6751	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			1,475.11380	1,508.237	19.34	0.6404	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			772.01380	744.737	19.34	0.3596	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			1,197.38480	1,224.173	20.34	0.5499	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,134.28480	1,100.673	20.34	0.4501	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			4,341.15650	4,401.592	17.46	0.9812	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			18.05650	18.092	17.46	0.0188	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			4,291.36210	4,351.962	17.32	0.9807	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			18.26210	18.462	17.32	0.0193	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			4,281.40330	4,342.037	17.29	0.9806	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			18.30330	18.537	17.29	0.0194	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			972.68800	994.650	21.37	0.4610	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			1,627.98800	1,589.350	21.37	0.5390	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			925.24980	946.021	21.59	0.4429	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			1,740.54980	1,700.721	21.59	0.5571	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			5,801.93250	5,861.038	19.88	0.9942	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			7.23250	5.738	19.88	0.0058	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			4,116.40230	4,176.449	16.64	0.9778	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			21.70230	21.149	16.64	0.0222	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			907.85770	926.773	22.04	0.4155	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,064.15770	2,022.073	22.04	0.5845	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			5,900.72540	5,960.070	18.94	0.9946	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			7.02540	5.370	18.94	0.0054	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			4,218.94090	4,280.176	16.56	0.9751	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			25.24090	25.476	16.56	0.0249	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			928.54490	947.953	21.94	0.4233	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,004.84490	1,963.253	21.94	0.5767	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			889.90290	908.609	22.60	0.3875	0.00	0	400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			2,475.10290	2,431.310	22.60	0.6125	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			6,021.88990	6,082.479	18.09	0.9948	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			7.08990	5.179	18.09	0.0052	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			4,343.79570	4,405.642	16.27	0.9738	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			28.99570	28.342	16.27	0.0262	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			5,233.46290	5,292.730	17.46	0.9855	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			19.96290	16.030	17.46	0.0145	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			5,253.26480	5,312.519	17.49	0.9857	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			19.76480	15.819	17.49	0.0143	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			5,243.36360	5,302.624	17.48	0.9856	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			19.86360	15.924	17.48	0.0144	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			4,602.59110	4,665.473	15.73	0.9805	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			20.79110	20.273	15.73	0.0195	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			4,413.09840	4,476.855	15.25	0.9787	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			21.29840	21.656	15.25	0.0213	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			3,113.79550	3,174.186	15.76	0.9046	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			3,776.51050	3,725.853	24.46	0.7096	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			6,100.85390	6,162.184	18.31	0.9935	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			9.05390	6.984	18.31	0.0065	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			4,622.53620	4,685.333	15.78	0.9807	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			20.73620	20.133	15.78	0.0193	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			3,185.96510	3,138.289	23.60	0.6667	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			4,612.56370	4,675.403	15.76	0.9806	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			20.76370	20.203	15.76	0.0194	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			697.15250	710.691	24.22	0.3019	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,605.35250	3,555.490	24.22	0.6981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			668.31050	681.053	24.46	0.2904	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			2,701.30860	2,656.675	22.87	0.6235	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			882.62420	901.120	22.93	0.3727	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			2,740.82420	2,695.920	22.93	0.6273	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			870.26960	888.440	23.00	0.3682	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			2,788.46960	2,743.240	23.00	0.6318	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			777.76510	793.489	23.60	0.3333	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,166.65040	2,126.259	22.00	0.5649	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			1,019.97770	1,041.962	22.19	0.4218	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			2,278.17770	2,236.762	22.19	0.5782	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			995.34440	1,016.668	22.31	0.4131	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			2,353.54440	2,311.468	22.31	0.5869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			893.10860	911.874	22.87	0.3765	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			1,774.76760	1,738.528	21.31	0.5125	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			1,087.87450	1,111.654	21.86	0.4451	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,086.07450	2,046.454	21.86	0.5549	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			1,063.72150	1,086.870	21.98	0.4369	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,151.92150	2,111.670	21.98	0.5631	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			1,058.45040	1,081.459	22.00	0.4351	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			534.83790	520.274	18.44	0.2510	0.00	0	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	19/12/2016	Foreign Exchange Option	16.40	Call			2,103.27300	2,150.277	18.62	0.7250	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			611.47300	595.077	18.62	0.2750	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			2,061.50360	2,107.844	18.68	0.7165	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			639.70360	622.644	18.68	0.2835	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			1,216.56760	1,243.728	21.31	0.4875	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			200.51960	194.404	16.49	0.1282	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			2,750.03450	2,804.681	16.99	0.8475	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			258.23450	249.481	16.99	0.1525	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			2,491.21230	2,539.584	18.00	0.7964	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			399.41230	384.384	18.00	0.2036	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			2,226.63790	2,275.474	18.44	0.7490	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			131.99550	128.986	15.76	0.0954	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			3,058.71820	3,118.441	15.93	0.8970	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			146.91820	143.241	15.93	0.1030	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			3,043.16950	3,102.692	15.98	0.8948	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			151.36950	147.492	15.98	0.1052	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,892.31960	2,949.604	16.49	0.8718	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			2,212.94130	2,252.490	19.09	0.6931	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			841.44130	816.590	19.09	0.3069	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			832.48560	842.818	24.61	0.3122	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			4,130.98560	4,076.918	24.61	0.6878	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			3,056.48060	3,111.587	16.57	0.8528	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			274.98060	265.687	16.57	0.1472	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			3,049.44380	3,104.402	16.59	0.8517	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			277.94380	268.502	16.59	0.1483	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			3,042.42570	3,097.235	16.61	0.8506	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			280.92570	271.335	16.61	0.1494	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			3,212.08080	3,252.519	16.97	0.8272	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			401.28080	378.719	16.97	0.1728	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			3,205.56310	3,245.858	16.99	0.8262	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			404.76310	382.058	16.99	0.1738	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			3,199.06810	3,239.215	17.01	0.8252	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			408.26810	385.415	17.01	0.1748	0.00	0	0
<b>Total \$ / R Option</b>												<b>6,723,196.50</b>	<b>13,051</b>	<b>1,698,623</b>
<b>Total \$ / R</b>												<b>1,158,704,248.00</b>	<b>80,597</b>	<b>2,819,172</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			16.98910		16.92860			0.0000	254,836.50	15	1,044
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			17.28580		17.22740			0.0000	345,716.00	20	119
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			17.62350		17.56310			0.0000	0.00	0	90
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			17.95520		17.89180			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>600,552.50</b>	<b>35</b>	<b>1,253</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			453,898.20720	459,946.728	26.32	0.9992	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			38.20720	36.728	26.32	0.0008	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			452,899.06350	458,947.511	26.31	0.9992	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 14/03/2016 Foreign Exchange Option	12.40	Put			39.06350	37.511	26.31	0.0008	0.00	0	0
\$ / R MAXI On 14/03/2016 Foreign Exchange Option	12.41	Call			451,899.93960	457,948.309	26.29	0.9992	0.00	0	0
\$ / R MAXI On 14/03/2016 Foreign Exchange Option	12.41	Put			39.93960	38.309	26.29	0.0008	0.00	0	0
\$ / R MAXI On 13/06/2016 Foreign Exchange Option	13.44	Call			380,027.46310	385,744.831	18.98	0.9848	0.00	0	0
\$ / R MAXI On 13/06/2016 Foreign Exchange Option	13.44	Put			1,287.46310	1,164.831	18.98	0.0152	0.00	0	0
\$ / R MAXI On 13/06/2016 Foreign Exchange Option	13.45	Call			379,036.26260	384,752.654	18.95	0.9846	0.00	0	0
\$ / R MAXI On 13/06/2016 Foreign Exchange Option	13.45	Put			1,296.26260	1,172.654	18.95	0.0154	0.00	0	0
\$ / R MAXI On 13/06/2016 Foreign Exchange Option	13.46	Call			378,045.17180	383,760.492	18.92	0.9845	0.00	0	0
\$ / R MAXI On 13/06/2016 Foreign Exchange Option	13.46	Put			1,305.17180	1,180.492	18.92	0.0155	0.00	0	0
\$ / R MAXI On 19/09/2016 Foreign Exchange Option	15.01	Call			268,628.49020	274,305.356	16.69	0.8938	0.00	0	0
\$ / R MAXI On 19/09/2016 Foreign Exchange Option	15.01	Put			13,318.49020	12,955.356	16.69	0.1062	0.00	0	0
\$ / R MAXI On 19/09/2016 Foreign Exchange Option	14.99	Call			270,243.86670	275,942.987	16.65	0.8960	0.00	0	0
\$ / R MAXI On 19/09/2016 Foreign Exchange Option	14.99	Put			12,933.86670	12,592.987	16.65	0.1040	0.00	0	0
\$ / R MAXI On 19/09/2016 Foreign Exchange Option	15.00	Call			269,435.24640	275,123.307	16.67	0.8949	0.00	0	0
\$ / R MAXI On 19/09/2016 Foreign Exchange Option	15.00	Put			13,125.24640	12,773.307	16.67	0.1051	0.00	0	0
\$ / R MAXI On 19/12/2016 Foreign Exchange Option	14.99	Call			304,752.13800	311,066.537	15.96	0.8959	0.00	0	0
\$ / R MAXI On 19/12/2016 Foreign Exchange Option	14.99	Put			14,572.13800	14,546.537	15.96	0.1041	0.00	0	0
\$ / R MAXI On 19/12/2016 Foreign Exchange Option	15.00	Call			303,960.77330	310,266.385	15.98	0.8948	0.00	0	0
\$ / R MAXI On 19/12/2016 Foreign Exchange Option	15.00	Put			14,780.77330	14,746.385	15.98	0.1052	0.00	0	0
\$ / R MAXI On 19/12/2016 Foreign Exchange Option	15.01	Call			303,171.31540	309,467.695	16.00	0.8938	0.00	0	0
\$ / R MAXI On 19/12/2016 Foreign Exchange Option	15.01	Put			14,991.31540	14,947.695	16.00	0.1062	0.00	0	0
<b>Total \$ / R MAXI Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

**Total \$ / R MAXI** **600,552.50** **35** **1,253**

£ / R On 26/02/2016 Foreign Exchange Future			24.05800		23.88840			0.0000	0.00	0	163
£ / R On 29/02/2016 Foreign Exchange Future			24.07140		23.90350			0.0000	0.00	0	56
£ / R On 07/03/2016 Foreign Exchange Future			24.10280		23.93860			0.0000	0.00	0	50
£ / R On 14/03/2016 Foreign Exchange Future			24.13420		23.97370			0.0000	11,729,221.20	486	32,211
£ / R On 15/04/2016 Foreign Exchange Future			24.97240		24.81000			0.0000	0.00	0	72
£ / R On 13/06/2016 Foreign Exchange Future			24.56330		24.40530			0.0000	0.00	0	2,345
£ / R On 08/09/2016 Foreign Exchange Future			24.99970		24.84000			0.0000	0.00	0	0
£ / R On 19/09/2016 Foreign Exchange Future			25.05680		24.89680			0.0000	0.00	0	390
£ / R On 19/12/2016 Foreign Exchange Future			25.54750		25.38240			0.0000	0.00	0	0

**Total £ / R Future** **11,729,221.20** **486** **35,287**

£ / R On 26/02/2016 Foreign Exchange Option	22.09	Call			1,893.56290	2,047.089	21.41	0.9008	0.00	0	0
£ / R On 26/02/2016 Foreign Exchange Option	22.09	Put			95.16290	79.089	21.41	0.0992	0.00	0	0
£ / R On 29/02/2016 Foreign Exchange Option	22.03	Call			1,970.36990	2,121.664	21.25	0.9023	0.00	0	0
£ / R On 29/02/2016 Foreign Exchange Option	22.03	Put			96.86990	80.264	21.25	0.0977	0.00	0	0
£ / R On 07/03/2016 Foreign Exchange Option	22.12	Call			1,958.05960	2,102.525	21.53	0.8749	0.00	0	0
£ / R On 07/03/2016 Foreign Exchange Option	22.12	Put			139.45960	119.725	21.53	0.1251	0.00	0	0
£ / R On 14/03/2016 Foreign Exchange Option	19.19	Call			4,798.97000	4,957.931	27.97	0.9855	0.00	0	0
£ / R On 14/03/2016 Foreign Exchange Option	19.19	Put			15.27000	13.731	27.97	0.0145	0.00	0	0
£ / R On 14/03/2016 Foreign Exchange Option	19.20	Call			4,789.07630	4,948.063	27.95	0.9854	0.00	0	0
£ / R On 14/03/2016 Foreign Exchange Option	19.20	Put			15.37630	13.863	27.95	0.0146	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	19.21	Call	4,779.18290	4,938.196	27.94	0.9853	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put	15.48290	13.996	27.94	0.0147	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call	2,076.44830	2,217.955	21.55	0.8710	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put	152.74830	133.755	21.55	0.1290	0.00	0	6,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call	1,278.03040	1,391.107	22.20	0.7020	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put	454.33040	406.907	22.20	0.2980	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call	849.88470	938.402	22.86	0.5522	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put	826.18470	754.202	22.86	0.4478	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call	405.04030	454.008	24.32	0.3237	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put	1,731.34030	1,619.808	24.32	0.6763	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call	3,269.41050	3,427.297	23.90	0.9544	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put	45.71050	43.097	23.90	0.0456	0.00	0	21,300
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call	1,395.81070	1,497.417	22.42	0.6342	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put	785.81070	725.017	22.42	0.3658	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call	691.70620	740.117	23.64	0.3319	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put	2,786.40620	2,676.817	23.64	0.6681	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call	4,022.24790	4,169.383	20.49	0.9285	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put	116.94790	106.083	20.49	0.0715	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call	4,013.21160	4,160.286	20.49	0.9280	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put	117.91160	106.986	20.49	0.0720	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call	1,381.41990	1,468.741	21.71	0.5585	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put	1,276.11990	1,205.441	21.71	0.4415	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call	4,031.29040	4,178.485	20.49	0.9290	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put	115.99040	105.185	20.49	0.0710	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call	3,078.97470	3,206.367	19.34	0.7958	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put	508.97470	476.667	19.34	0.2042	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call	1,292.86830	1,360.028	21.70	0.4575	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put	2,302.86830	2,210.328	21.70	0.5425	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call	3,901.04890	4,040.810	18.92	0.8787	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put	261.04890	241.110	18.92	0.1213	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call	3,093.27980	3,220.930	19.34	0.7976	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put	503.27980	471.230	19.34	0.2024	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call	3,086.12200	3,213.641	19.34	0.7967	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put	506.12200	473.941	19.34	0.2033	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call	2,643.37530	2,759.307	19.49	0.7309	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put	756.57530	712.507	19.49	0.2691	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call	2,655.99820	2,772.234	19.48	0.7327	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put	749.19820	705.434	19.48	0.2673	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call	2,649.67780	2,765.761	19.48	0.7318	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put	752.87780	708.961	19.48	0.2682	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call	3,393.34800	3,518.825	18.41	0.7798	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put	660.94800	621.325	18.41	0.2202	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call	3,407.63560	3,533.332	18.42	0.7813	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put	655.23560	615.832	18.42	0.2187	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call	3,400.48760	3,526.078	18.42	0.7805	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put	658.08760	618.578	18.42	0.2195	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>78,928</b>
<b>Total £ / R</b>												<b>11,729,221.20</b>	<b>486</b>	<b>114,215</b>
¥ / R	On	14/03/2016	Foreign Exchange Future			0.14594		0.14397			0.0000	0.00	0	6,998
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14886		0.14689			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.15226		0.15025			0.0000	133,078.74	874	874
<b>Total ¥ / R Future</b>												<b>133,078.74</b>	<b>874</b>	<b>12,460</b>
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			2,402.52030	2,598.635	22.34	0.9899	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			5.62030	4.435	22.34	0.0101	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			4,396.93950	4,594.220	25.85	0.9999	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.03950	0.020	25.85	0.0001	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			3,398.27920	3,595.027	25.85	0.9981	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			1.37920	0.827	25.85	0.0019	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			18.19670	13.419	17.35	0.0214	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,806.87040	1,973.535	17.88	0.8958	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			118.17040	87.535	17.88	0.1042	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,697.76890	3,894.244	21.70	0.9887	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			9.06890	8.244	21.70	0.0113	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,706.89670	2,899.419	17.35	0.9786	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			4,041.35110	4,241.583	19.44	0.9834	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			16.15110	15.183	19.44	0.0166	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			3,087.10660	3,272.308	18.18	0.9535	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			61.90660	45.908	18.18	0.0465	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			2,220.10170	2,382.991	18.32	0.8712	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			194.90170	156.591	18.32	0.1288	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>133,078.74</b>	<b>874</b>	<b>12,460</b>
€ / R	On	25/01/2016	Foreign Exchange Future			18.36810		18.28480			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			18.38330		18.29920			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			18.46200		18.36820			0.0000	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Future			18.48820		18.39330			0.0000	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Future			18.49270		18.39810			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			18.53180		18.44120			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			18.55920		18.47140			0.0000	16,629,043.20	896	68,112
€ / R	On	22/03/2016	Foreign Exchange Future			18.59400		18.50940			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			18.59520		18.51060			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			18.68940		18.60500			0.0000	0.00	0	3
€ / R	On	26/04/2016	Foreign Exchange Future			18.73500		18.65060			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			18.61670		18.53290			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			18.86390		18.77920			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			18.86510		18.78040			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			18.93690		18.85210			0.0000	179,995,234.50	9,505	41,144

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 Future			19.37190		19.28570			0.0000	0.00	0	6,298
€ / R	On	19/12/2016	Foreign Exchange Future			19.80470		19.71660			0.0000	0.00	0	5,846
<b>Total € / R Future</b>												<b>196,624,277.70</b>	<b>10,401</b>	<b>121,934</b>
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			3,674.81440	3,758.108	49.48	1.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			0.01440	0.008	49.48	0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			3,664.81570	3,748.109	49.59	1.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			0.01570	0.009	49.59	0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			3,654.81710	3,738.110	49.69	1.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			0.01710	0.010	49.69	0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			3,434.83220	3,518.126	49.24	0.9999	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			0.03220	0.026	49.24	0.0001	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			3,364.83790	3,448.130	48.68	0.9999	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			0.03790	0.030	48.68	0.0001	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			2,779.57250	2,863.564	34.99	0.9991	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			0.37250	0.264	34.99	0.0009	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			3,149.33650	3,233.397	36.66	0.9996	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			0.13650	0.097	36.66	0.0004	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			2,970.58340	3,064.240	25.05	0.9948	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			2.38340	2.240	25.05	0.0052	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			2,314.62080	2,407.523	22.21	0.9868	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			6.42080	5.523	22.21	0.0132	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Call			520.37750	572.944	21.06	0.5719	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Put			437.07750	394.744	21.06	0.4281	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			2,863.32730	2,958.059	24.17	0.9892	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			5.22730	5.359	24.17	0.0108	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			2,880.78250	2,971.499	23.33	0.9831	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			9.58250	9.699	23.33	0.0169	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			5,421.63040	5,509.428	27.91	0.9996	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.23040	0.228	27.91	0.0004	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			5,271.71460	5,359.509	27.69	0.9994	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.31460	0.309	27.69	0.0006	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			4,622.53110	4,710.282	26.76	0.9981	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			1.13110	1.082	26.76	0.0019	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			1,640.54030	1,723.171	19.23	0.9038	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			69.14030	63.971	19.23	0.0962	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			35.85540	40.418	25.92	0.0536	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			3,464.45540	3,381.218	25.92	0.9464	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			2,344.67440	2,433.070	20.94	0.9614	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			23.27440	23.870	20.94	0.0386	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			2,198.72760	2,287.268	20.43	0.9546	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			27.32760	28.068	20.43	0.0454	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			1,764.15460	1,848.183	19.12	0.9227	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			52.75460	48.983	19.12	0.0773	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			2,540.24010	2,628.468	21.61	0.9689	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			18.84010	19.268	21.61	0.0311	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			2,501.04870	2,589.308	21.48	0.9675	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			19.64870	20.108	21.48	0.0325	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			2,491.25670	2,579.524	21.44	0.9671	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			19.85670	20.324	21.44	0.0329	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			3,518.26370	3,606.038	24.95	0.9891	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			6.86370	6.838	24.95	0.0109	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			3,428.90830	3,516.704	24.65	0.9880	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			7.50830	7.504	24.65	0.0120	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			3,111.76120	3,199.658	23.57	0.9832	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			10.36120	10.458	23.57	0.0168	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			4,442.98100	4,530.704	26.50	0.9974	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			1.58100	1.504	26.50	0.0026	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			3,875.72900	3,963.249	25.68	0.9934	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			4.32900	4.049	25.68	0.0066	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			3,577.86590	3,665.628	25.15	0.9898	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			6.46590	6.428	25.15	0.0102	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			4,482.86860	4,570.599	26.56	0.9976	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			1.46860	1.399	26.56	0.0024	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			4,472.89600	4,560.624	26.54	0.9975	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			1.49600	1.424	26.54	0.0025	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			4,462.92390	4,550.650	26.53	0.9975	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			1.52390	1.450	26.53	0.0025	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			668.87610	719.212	20.66	0.5608	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			579.47610	545.212	20.66	0.4392	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			678.76720	729.185	20.63	0.5607	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			588.16720	553.985	20.63	0.4393	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			672.75770	637.353	20.23	0.4393	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			777.75770	826.753	20.23	0.5607	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			808.92520	858.990	20.18	0.5545	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			728.32520	693.990	20.18	0.4455	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			757.43240	805.638	20.15	0.5305	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			794.53240	758.938	20.15	0.4695	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			925.59090	976.887	20.05	0.5565	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			826.39090	792.987	20.05	0.4435	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			933.12040	984.640	20.06	0.5566	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			832.72040	799.540	20.06	0.4434	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			28.09980	27.164	18.80	0.0300	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			4,666.01080	4,750.448	21.53	0.9857	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			13.91080	13.548	21.53	0.0143	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			2,960.85910	3,043.191	18.65	0.9349	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			68.75910	66.291	18.65	0.0651	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			3,639.43480	3,723.327	18.80	0.9707	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			27.33480	26.427	18.80	0.0293	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			3,629.81550	3,713.693	18.80	0.9704	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			27.71550	26.793	18.80	0.0296	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			3,620.19980	3,704.065	18.80	0.9700	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	14.95	Put			46.20700	46.397	18.61	0.0373	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			4,372.15530	4,458.553	18.59	0.9625	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			46.45530	46.653	18.59	0.0375	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			4,391.66010	4,478.042	18.63	0.9629	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			45.96010	46.141	18.63	0.0371	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			4,381.90700	4,468.297	18.61	0.9627	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			231.89180	224.221	18.26	0.1216	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			3,140.68810	3,219.559	18.25	0.8404	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			324.08810	314.859	18.25	0.1596	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			3,069.75530	3,148.328	18.24	0.8329	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			343.15530	333.628	18.24	0.1671	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			345.32370	335.763	18.24	0.1679	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			3,054.10190	3,132.608	18.24	0.8312	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			347.50190	337.908	18.24	0.1688	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			1,140.34650	1,186.484	21.16	0.4439	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,223.74650	2,181.784	21.16	0.5561	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			3,548.49180	3,628.921	18.26	0.8784	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			879.89830	917.168	22.32	0.3578	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,063.29830	3,012.468	22.32	0.6422	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			3,061.92370	3,140.463	18.24	0.8321	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>333,670</b>
<b>Total € / R</b>												<b>196,624,277.70</b>	<b>10,401</b>	<b>455,604</b>
AUS / R	On	14/03/2016	Foreign Exchange Future			11.63400		11.67790			0.0000	732,942.00	63	14,438
AUS / R	On	13/06/2016	Foreign Exchange Future			11.79030		11.83660			0.0000	0.00	0	2,814
AUS / R	On	19/09/2016	Foreign Exchange Future			11.97420		12.02070			0.0000	0.00	0	500
AUS / R	On	19/12/2016	Foreign Exchange Future			12.15880		12.20490			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>732,942.00</b>	<b>63</b>	<b>17,752</b>
AUS / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			98.02820	88.539	21.45	0.1773	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,020.12820	1,054.539	21.45	0.8227	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			943.04880	904.076	19.40	0.8495	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			65.14880	70.076	19.40	0.1505	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			502.87970	472.515	19.41	0.6215	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			224.97970	238.515	19.41	0.3785	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			496.85650	466.651	19.41	0.6171	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			228.95650	242.651	19.41	0.3829	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			2,172.13970	2,128.731	23.84	0.9876	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			4.23970	4.731	23.84	0.0124	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,885.51930	1,842.268	22.52	0.9785	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			7.61930	8.268	22.52	0.0215	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,302.93850	1,260.070	19.79	0.9346	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			25.03850	26.070	19.79	0.0654	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			2,191.97060	2,148.552	23.93	0.9881	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			4.07060	4.552	23.93	0.0119	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	14/03/2016	Foreign Exchange Option	9.50	Call			2,182.05430	2,138.641	23.89	0.9878	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			4.15430	4.641	23.89	0.0122	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			2,891.16950	1,758.066	18.05	0.9242	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			1,134.56950	47.766	18.05	0.0758	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			2,885.57230	1,748.968	18.05	0.9230	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			1,138.97230	48.668	18.05	0.0770	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			2,879.98400	1,739.884	18.05	0.9218	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			1,143.38400	49.584	18.05	0.0782	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			98.11450	105.860	17.64	0.1177	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,910.09900	1,871.398	17.63	0.8810	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			99.39900	107.198	17.63	0.1190	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,927.54320	1,888.733	17.64	0.8835	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			96.84320	104.533	17.64	0.1165	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,918.81450	1,880.060	17.64	0.8823	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,759.98860	1,725.410	17.25	0.8105	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			215.08860	226.610	17.25	0.1895	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,752.04090	1,717.521	17.25	0.8090	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			217.14090	228.722	17.25	0.1910	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,744.10820	1,709.644	17.24	0.8076	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			219.20820	230.844	17.24	0.1924	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>732,942.00</b>	<b>63</b>	<b>18,952</b>
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.61990		11.65580			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.82840		11.86930			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			47.30350	51.984	17.23	0.1307	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			910.39690	878.866	17.21	0.8754	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			44.59690	48.966	17.21	0.1246	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			901.73420	870.358	17.22	0.8724	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			45.93420	50.458	17.22	0.1276	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			893.10350	861.884	17.23	0.8693	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,126.23630	1,095.600	16.43	0.8072	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			126.93630	137.200	16.43	0.1928	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,118.38310	1,087.838	16.43	0.8047	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			129.08310	139.438	16.43	0.1953	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,110.55630	1,080.104	16.43	0.8023	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			131.25630	141.704	16.43	0.1977	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			17.00880		16.90250			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			17.38440		17.27920			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,452</b>
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,945.55870	2,049.357	21.95	0.9371	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			43.05870	40.557	21.95	0.0629	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,935.95870	2,039.738	21.91	0.9365	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			43.45870	40.938	21.91	0.0635	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,955.16290	2,058.981	22.00	0.9377	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			42.66290	40.181	22.00	0.0623	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,966.05640	3,065.168	20.91	0.9332	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			76.85640	70.768	20.91	0.0668	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,956.86500	3,055.945	20.91	0.9326	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			77.66500	71.545	20.91	0.0674	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,947.68060	3,046.728	20.90	0.9319	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			78.48060	72.328	20.90	0.0681	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>6,452</b>
CNH / R	On	14/03/2016	Foreign Exchange Future			2.54730		2.54250			0.0000	402,473.40	158	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.56260		2.55170			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>402,473.40</b>	<b>158</b>	<b>0</b>
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			3,484.71260	3,529.246	24.38	0.9463	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			59.71260	56.246	24.38	0.0537	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			3,390.27800	3,434.378	24.24	0.9418	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			65.27800	61.378	24.24	0.0582	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			3,579.57840	3,624.510	24.53	0.9504	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			54.57840	51.510	24.53	0.0496	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			3,653.25180	3,745.539	21.35	0.8784	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			236.25180	219.539	21.35	0.1216	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			3,569.28340	3,660.442	21.34	0.8717	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			252.28340	234.442	21.34	0.1283	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			3,486.12290	3,576.107	21.32	0.8647	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			269.12290	250.107	21.32	0.1353	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>402,473.40</b>	<b>158</b>	<b>0</b>
DKK / R	On	14/03/2016	Foreign Exchange Future			2.48720		2.47570			0.0000	0.00	0	123
DKK / R	On	13/06/2016	Foreign Exchange Future			2.53830		2.52720			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>123</b>
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			3,304.99880	3,424.519	24.03	0.9476	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			47.99880	52.519	24.03	0.0524	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			3,208.34350	3,328.858	23.83	0.9435	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			51.34350	56.858	23.83	0.0565	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			3,401.88570	3,520.502	24.24	0.9515	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			44.88570	48.502	24.24	0.0485	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			4,568.06720	4,653.467	20.00	0.9498	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			96.06720	70.466	20.00	0.0502	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			4,476.83200	4,561.345	20.06	0.9452	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			104.83200	78.345	20.06	0.0548	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			4,386.21030	4,469.885	20.13	0.9403	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			114.21030	86.885	20.13	0.0597	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>123</b>
HK\$/R	On	14/03/2016	Foreign Exchange Future			2.16980		2.16440			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.20310		2.20000			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.24220		2.24070			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.27780		2.27690			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,381</b>
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Call			906.14080	946.039	20.29	0.6318	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			462.14080	448.039	20.29	0.3682	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			848.18360	886.783	20.29	0.6088	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			504.18360	488.783	20.29	0.3912	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			792.61600	829.874	20.28	0.5856	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			548.61600	531.874	20.28	0.4144	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			1,519.49370	1,545.166	19.87	0.6442	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			719.49370	714.166	19.87	0.3558	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			1,463.39990	1,488.607	19.92	0.6299	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			763.39990	757.607	19.92	0.3701	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			1,408.84300	1,433.567	19.96	0.6156	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			808.84300	802.567	19.96	0.3844	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			2,091.86370	2,112.816	20.01	0.6645	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			884.86370	890.816	20.01	0.3355	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			2,031.21870	2,052.159	20.00	0.6540	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			924.21870	930.159	20.00	0.3460	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,971.68620	1,992.598	19.99	0.6434	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			964.68620	970.598	19.99	0.3566	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			2,583.94250	2,605.651	20.32	0.6796	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,014.94250	1,027.651	20.32	0.3204	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			2,523.38920	2,545.216	20.31	0.6709	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,054.38920	1,067.216	20.31	0.3291	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			2,463.77490	2,485.720	20.31	0.6621	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,094.77490	1,107.720	20.31	0.3379	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>3,381</b>
KES / R	On	14/03/2016	Foreign Exchange Future			0.16410		0.16370			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.16430		0.16280			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.16370		0.16320			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
NGN / R	On	14/03/2016	Foreign Exchange Future			0.07220		0.07160			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06750		0.06650			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06510		0.06420			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			10.81050		10.93170			0.0000	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Future			10.94480		11.06710			0.0000	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Future			11.10190		11.22430			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			1,793.42600	1,672.634	18.46	0.9918	0.00	0	0
NZ\$/ R	On	14/03/2016	Foreign Exchange Option	9.14	Put			1.72600	2.134	18.46	0.0082	0.00	0	0
NZ\$/ R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,783.46010	1,662.678	18.40	0.9916	0.00	0	0
NZ\$/ R	On	14/03/2016	Foreign Exchange Option	9.15	Put			1.76010	2.178	18.40	0.0084	0.00	0	0
NZ\$/ R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,773.49480	1,652.723	18.34	0.9914	0.00	0	0
NZ\$/ R	On	14/03/2016	Foreign Exchange Option	9.16	Put			1.79480	2.223	18.34	0.0086	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	8.99	Call			2,090.36510	1,969.856	17.26	0.9688	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	8.99	Put			13.26510	15.056	17.26	0.0312	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.00	Call			2,080.59830	1,960.131	17.23	0.9682	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.00	Put			13.49830	15.331	17.23	0.0318	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.01	Call			2,070.83590	1,950.411	17.21	0.9677	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.01	Put			13.73590	15.611	17.21	0.0323	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,821.97190	1,715.131	16.14	0.9000	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.46	Put			57.67190	73.231	16.14	0.1000	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,812.98970	1,706.280	16.13	0.8986	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.47	Put			58.68970	74.380	16.13	0.1014	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,804.02320	1,697.443	16.12	0.8973	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.48	Put			59.72320	75.543	16.12	0.1027	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.09240		1.09110			0.0000	2,184,800.00	2,000	6,335
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.09550		1.09430			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.09920		1.09810			0.0000	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total QUANTO € / \$ Future</b>												<b>2,184,800.00</b>	<b>2,000</b>	<b>6,335</b>
<b>Total QUANTO € / \$</b>												<b>2,184,800.00</b>	<b>2,000</b>	<b>6,335</b>
RAIN	On	13/06/2016	Foreign Exchange Future			29,669.21000	29,512.85000				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			11.78800	11.76060				0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.96530	11.93910				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		1,790.53830	1,816.566	22.03	0.9776		0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put		9.93830	8.566	22.03	0.0224		0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call		1,780.85000	1,806.842	22.03	0.9770		0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put		10.25000	8.842	22.03	0.0230		0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call		1,771.16990	1,797.126	22.03	0.9763		0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put		10.56990	9.126	22.03	0.0237		0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call		1,827.16590	3,703.522	100.00	0.7146		0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put		98.06590	1,948.222	100.00	0.2854		0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call		1,844.32020	3,713.029	100.00	0.7156		0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put		95.22020	1,937.729	100.00	0.2844		0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call		1,835.73510	3,708.272	100.00	0.7151		0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put		96.63510	1,942.972	100.00	0.2849		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			5.48240	5.48210				0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.43810	5.44000				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		994.64520	994.865	23.98	0.9865		0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put		2.54520	2.465	23.98	0.0135		0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call		984.74350	984.960	23.87	0.9860		0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put		2.64350	2.560	23.87	0.0140		0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call		974.84560	975.058	23.76	0.9854		0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put		2.74560	2.658	23.76	0.0146		0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call		719.43190	716.780	18.69	0.8828		0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put		39.43190	38.680	18.69	0.1172		0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call		710.81410	708.147	18.68	0.8794		0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put		40.81410	40.047	18.68	0.1206		0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call		702.23490	699.551	18.67	0.8759		0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put		42.23490	41.451	18.67	0.1241		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total TRY / R Option</b>									0.00	0	0
<b>Total TRY / R</b>									0.00	0	0
ZMW / R On 14/03/2016			Foreign Exchange Future	1.44970	1.45290			0.0000	0.00	0	1
ZMW / R On 13/06/2016			Foreign Exchange Future	1.39530	1.38920			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>									0.00	0	1
<b>Total ZMW / R</b>									0.00	0	1
<b>Total Futures</b>									1,364,388,397.04	81,563	1,326,793
<b>Total Options</b>									6,723,196.50	13,051	2,112,421
<b>Grand Total:</b>									1,371,111,593.53	94,614	3,439,214