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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/02/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 01/02/2016 Foreign Exchange Future			16.07930		15.98930			0.0000	0.00	0	0
\$ / R On 08/02/2016 Foreign Exchange Future			16.09430		16.00460			0.0000	0.00	0	0
\$ / R On 10/02/2016 Foreign Exchange Future			16.10030		16.01070			0.0000	0.00	0	4,300
\$ / R On 12/02/2016 Foreign Exchange Future			16.10650		16.01680			0.0000	0.00	0	454
\$ / R On 15/02/2016 Foreign Exchange Future			16.11570		16.02590			0.0000	0.00	0	4,330
\$ / R On 16/02/2016 Foreign Exchange Future			16.11870		16.02900			0.0000	0.00	0	924
\$ / R On 17/02/2016 Foreign Exchange Future			16.12180		16.03200			0.0000	0.00	0	300
\$ / R On 19/02/2016 Foreign Exchange Future			16.12790		16.03810			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			16.14640		16.05630			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			16.14940		16.05930			0.0000	242,241.00	15	392
\$ / R On 29/02/2016 Foreign Exchange Future			16.15860		16.06840			0.0000	0.00	0	306
\$ / R On 02/03/2016 Foreign Exchange Future			16.16480		16.07450			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			16.18010		16.08990			0.0000	0.00	0	301
\$ / R On 11/03/2016 Foreign Exchange Future			16.19240		16.10220			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			16.20160		16.11150			0.0000	494,456,630.40	30,519	965,818
\$ / R On 15/03/2016 Foreign Exchange Future			16.20460		16.11460			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			16.20770		16.11770			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			16.22910		16.13920			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			16.24750		16.15770			0.0000	0.00	0	0
\$ / R On 31/03/2016 Foreign Exchange Future			16.25370		16.16390			0.0000	0.00	0	35
\$ / R On 04/04/2016 Foreign Exchange Future			16.26590		116.19630			0.0000	2,277,226.00	140	140

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/04/2016	Foreign Exchange Future			16.26900		16.17940			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future			16.27210		16.18260			0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future			16.27520		16.18580			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			16.30000		16.21130			0.0000	0.00	0	1,765
\$ / R	On	18/04/2016	Foreign Exchange Future			16.30930		16.22090			0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Future			16.31550		16.22730			0.0000	0.00	0	700
\$ / R	On	25/04/2016	Foreign Exchange Future			16.33100		16.24320			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			16.33410		16.24640			0.0000	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Future			16.34330		16.23950			0.0000	16,343,300.00	1,000	1,000
\$ / R	On	04/05/2016	Foreign Exchange Future			16.70340		16.70340			0.0000	0.00	0	370
\$ / R	On	10/05/2016	Foreign Exchange Future			16.37840		16.29090			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			16.38810		16.30040			0.0000	0.00	0	50
\$ / R	On	17/05/2016	Foreign Exchange Future			16.40100		16.31310			0.0000	0.00	0	100
\$ / R	On	27/05/2016	Foreign Exchange Future			16.43340		16.34480			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.44640		16.35740			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			16.46580		16.37640			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.47220		16.38280			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.47550		16.38590			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.48840		16.39860			0.0000	139,392,933.60	8,454	94,253
\$ / R	On	24/06/2016	Foreign Exchange Future			16.52400		16.43340			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.53700		16.44610			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			16.62760		16.53480			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.63080		16.53790			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.67980		16.58710			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			16.69300		16.61420			0.0000	1,752,765.00	105	105
\$ / R	On	26/08/2016	Foreign Exchange Future			16.72910		16.63730			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.76530		16.67410			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.77190		16.68080			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.77520		16.68410			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.78840		16.69750			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.79490		16.70420			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.80810		16.71760			0.0000	809,293,206.90	48,149	113,240
\$ / R	On	28/09/2016	Foreign Exchange Future			16.83770		16.74770			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.92980		16.84140			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			17.04330		16.95320			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			17.09910		17.00760			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			17.11650		17.02450			0.0000	59,051,925.00	3,450	14,303
\$ / R	On	13/03/2017	Foreign Exchange Future			17.35960		17.26340			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.57280		17.47960			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,522,810,227.90</b>	<b>91,832</b>	<b>1,204,812</b>
\$ / R	On	01/02/2016	Foreign Exchange Option	16.84	Call			2.90310	0.000	21.56	0.0000	0.00	0	0
\$ / R	On	01/02/2016	Foreign Exchange Option	16.84	Put			853.60310	760.700	21.56	1.0000	0.00	0	0
\$ / R	On	08/02/2016	Foreign Exchange Option	16.57	Call			43.09540	36.300	20.42	0.1548	0.00	0	5,000
\$ / R	On	08/02/2016	Foreign Exchange Option	16.57	Put			608.49540	512.000	20.42	0.8452	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.45	Call			78.47470	76.404	20.17	0.2538	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/02/2016	Foreign Exchange Option	16.45	Put			517.77470	426.104	20.17	0.7462	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Call			214.49930	239.610	19.00	0.5806	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Put			213.79930	149.310	19.00	0.4194	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Call			59.74810	56.950	20.98	0.1816	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Put			702.94810	610.450	20.98	0.8184	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Call			55.84410	52.715	21.09	0.1701	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Put			729.04410	636.215	21.09	0.8299	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			4,416.80000	4,506.500	25.56	1.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.00000	0.000	25.56	0.0000	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			649.32420	723.882	18.18	0.9247	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			32.52420	17.382	18.18	0.0753	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Call			56.91070	54.916	20.57	0.1629	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Put			811.01070	719.216	20.57	0.8371	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Call			87.29940	88.633	20.02	0.2359	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Put			668.29940	579.933	20.02	0.7641	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Call			88.91780	90.657	20.15	0.2331	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Put			696.91780	608.857	20.15	0.7669	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			1,144.08190	1,228.444	19.96	0.9635	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			15.98190	10.544	19.96	0.0365	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			2,109.44820	2,198.833	24.63	0.9966	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			1.34820	0.933	24.63	0.0034	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			1,741.95760	1,830.633	23.36	0.9905	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			3.85760	2.733	23.36	0.0095	0.00	0	100
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			2,556.89410	2,646.795	23.60	0.9986	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			0.59410	0.395	23.60	0.0014	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			1,233.42950	1,319.365	19.06	0.9600	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			17.12950	12.965	19.06	0.0400	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			554.05360	608.254	17.64	0.7665	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			137.75360	101.854	17.64	0.2335	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			4,256.32580	4,346.425	32.68	0.9999	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.02580	0.025	32.68	0.0001	0.00	0	250
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			1,419.69870	1,507.697	19.43	0.9739	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			10.39870	8.297	19.43	0.0261	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			2,150.04890	2,240.045	21.02	0.9952	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			1.64890	1.445	21.02	0.0048	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			1,477.02820	1,565.748	18.54	0.9773	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			8.62820	7.148	18.54	0.0227	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			1,484.03460	1,572.335	18.12	0.9765	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			9.53460	7.535	18.12	0.0235	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			1,474.35810	1,562.570	18.11	0.9758	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			9.85810	7.770	18.11	0.0242	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			1,464.69130	1,552.811	18.09	0.9751	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			10.19130	8.011	18.09	0.0249	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Call			691.71490	751.881	17.32	0.8080	0.00	0	27,500
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Put			117.21490	87.081	17.32	0.1920	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			1,453.32980	1,539.569	17.06	0.9717	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	07/03/2016	Foreign Exchange Option	14.65	Put			13.42980	9.469	17.06	0.0283	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			3,572.67970	3,662.829	25.97	0.9989	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.47970	0.429	25.97	0.0011	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put			1,617.40660	1,529.149	22.17	0.8646	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	29.31	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			133,888.50000	133,798.400	29.31	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			3.56930	4.353	27.13	0.0090	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			4,122.06930	4,032.753	27.13	0.9910	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			0.18510	0.502	29.31	0.0011	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put			1,049.27800	967.469	20.61	0.7432	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.02270	0.078	29.31	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			7,038.52270	6,948.478	29.31	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			102.44720	105.978	21.59	0.1722	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			1,400.94720	1,314.378	21.59	0.8278	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call			78.90660	80.749	22.17	0.1354	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			849.41990	771.544	19.94	0.6766	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			40.55900	39.106	23.20	0.0713	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			2,169.05900	2,077.506	23.20	0.9287	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			179.48780	188.933	20.34	0.2819	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			967.98780	887.333	20.34	0.7181	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call			160.77800	169.069	20.61	0.2568	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			629.34730	558.735	19.15	0.5799	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			131.86730	137.723	21.04	0.2160	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			1,200.36730	1,116.123	21.04	0.7840	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			261.41110	278.206	19.41	0.3859	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			699.91110	626.606	19.41	0.6141	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			210.91990	223.144	19.94	0.3234	0.00	0	35,201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			467.05280	404.417	18.49	0.4869	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			189.40560	199.721	20.21	0.2953	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			927.90560	848.121	20.21	0.7047	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			326.82630	349.602	18.86	0.4598	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			555.32630	488.002	18.86	0.5402	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			290.84730	310.335	19.15	0.4201	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			356.23210	303.772	18.20	0.4076	0.00	0	502
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			275.75660	293.863	19.28	0.4027	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			664.25660	592.263	19.28	0.5973	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			398.74390	429.342	18.41	0.5328	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			437.24390	377.742	18.41	0.4672	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			378.55280	406.017	18.49	0.5131	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			285.48260	239.071	17.98	0.3482	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			351.82590	376.875	18.67	0.4861	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			510.32590	445.275	18.67	0.5139	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			472.73540	510.768	18.18	0.5964	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			351.23540	299.168	18.18	0.4036	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			467.73210	505.372	18.20	0.5924	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			187.84570	151.836	17.62	0.2537	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call		415.57900	448.720	18.36	0.5486	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put		414.07900	357.120	18.36	0.4514	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call		592.97630	639.977	17.87	0.6829	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put		251.47630	208.377	17.87	0.3171	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call		546.98260	590.671	17.98	0.6518	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put		174.55960	140.206	17.56	0.2395	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call		519.55760	561.201	18.05	0.6321	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put		308.05760	259.601	18.05	0.3679	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call		705.96410	760.470	17.61	0.7499	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put		184.46410	148.870	17.61	0.2501	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call		699.34570	753.436	17.62	0.7463	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put		141.26100	111.387	17.41	0.2021	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		604.88250	652.715	17.84	0.6906	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		243.38250	201.115	17.84	0.3094	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call		732.83850	788.998	17.55	0.7640	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put		171.33850	137.398	17.55	0.2360	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call		726.05960	781.806	17.56	0.7605	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put		83.61780	62.985	17.15	0.1301	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call		719.32210	774.655	17.58	0.7570	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put		177.82210	143.055	17.58	0.2430	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call		938.50320	1,006.051	17.21	0.8516	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put		97.00320	74.451	17.21	0.1484	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call		802.76100	862.987	17.41	0.7979	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put		56.93610	40.717	16.99	0.0915	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call		746.51240	803.493	17.52	0.7710	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put		165.01240	131.893	17.52	0.2290	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call		1,028.12320	1,098.663	17.11	0.8798	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put		76.62320	57.063	17.11	0.1202	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call		995.11780	1,064.585	17.15	0.8699	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put		51.74890	36.506	16.95	0.0837	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call		954.52700	1,022.627	17.19	0.8570	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put		93.02700	71.027	17.19	0.1430	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call		1,155.79460	1,230.166	16.97	0.9124	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put		54.29460	38.566	16.97	0.0876	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call		1,138.43610	1,212.317	16.99	0.9085	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		27.92970	17.914	16.73	0.0462	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call		1,129.79490	1,203.426	17.00	0.9064	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put		58.29490	41.826	17.00	0.0936	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		1,252.93190	1,329.881	16.87	0.9322	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		41.43190	28.281	16.87	0.0678	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call		1,173.24890	1,248.106	16.95	0.9163	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put		13.48390	9.425	17.08	0.0259	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call		1,164.51030	1,239.124	16.96	0.9144	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put		53.01030	37.524	16.96	0.0856	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call		1,435.82050	1,516.845	16.68	0.9597	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put		24.32050	15.245	16.68	0.0403	0.00	0	1,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			1,389.42970	1,469.514	16.73	0.9538	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			9.23650	6.780	18.26	0.0182	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			1,343.46170	1,422.552	16.77	0.9472	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			31.96170	20.952	16.77	0.0528	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,654.34670	1,740.636	17.23	0.9752	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			12.84670	9.036	17.23	0.0248	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			1,624.98390	1,711.025	17.08	0.9741	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			7.22520	5.494	19.05	0.0145	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,539.21300	1,622.314	16.63	0.9703	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			17.71300	10.714	16.63	0.0297	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			1,910.04980	1,997.944	18.51	0.9830	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			8.54980	6.344	18.51	0.0170	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			1,860.73650	1,948.380	18.26	0.9818	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			5.67860	4.481	19.84	0.0117	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			1,811.48320	1,898.851	18.01	0.9804	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			9.98320	7.251	18.01	0.0196	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,117.71210	2,206.433	19.54	0.9873	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			6.21210	4.833	19.54	0.0127	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			2,018.72520	2,107.094	19.05	0.9855	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			3.60340	3.067	21.37	0.0077	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			1,919.91890	2,007.861	18.56	0.9833	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			8.41890	6.261	18.56	0.0167	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			2,355.85280	2,445.187	20.73	0.9908	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			4.35280	3.587	20.73	0.0092	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			2,177.17860	2,266.081	19.84	0.9883	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			2.13080	1.995	23.19	0.0049	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			2,167.26390	2,256.137	19.79	0.9882	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			5.76390	4.537	19.79	0.0118	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			2,564.71170	2,654.390	21.76	0.9930	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			3.21170	2.790	21.76	0.0070	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			2,485.10340	2,574.667	21.37	0.9923	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			1.38810	1.411	24.72	0.0033	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			2,365.78960	2,455.144	20.78	0.9909	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			4.28960	3.544	20.78	0.0091	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,913.45980	3,003.464	23.49	0.9955	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			1.95980	1.864	23.49	0.0045	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			2,853.63080	2,943.595	23.19	0.9951	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			0.57880	0.556	25.50	0.0014	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			2,614.49010	2,704.230	22.01	0.9934	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			2.99010	2.631	22.01	0.0066	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			3,312.53370	3,402.601	25.01	0.9976	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			1.03370	1.001	25.01	0.0024	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			3,162.88810	3,253.011	24.72	0.9967	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.17620	0.166	26.46	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			3,013.20600	3,103.267	23.98	0.9960	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			1.70600	1.667	23.98	0.0040	0.00	0	35,000

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	12.26	Call		3,851.78880	3,941.874	26.07	0.9993	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		0.28880	0.274	26.07	0.0007	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		3,562.07880	3,652.156	25.50	0.9986	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		0.15160	0.142	26.57	0.0004	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		3,372.40080	3,462.471	25.13	0.9979	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		0.90080	0.871	25.13	0.0021	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		4,061.67190	4,151.762	26.48	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		0.17190	0.162	26.48	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		4,051.67620	4,141.766	26.46	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put		0.09840	0.091	26.90	0.0002	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		4,001.69960	4,091.788	26.36	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		0.19960	0.188	26.36	0.0005	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		4,161.63370	4,251.725	26.67	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		0.13370	0.125	26.67	0.0003	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		4,111.65160	4,201.742	26.57	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put		0.12080	0.113	26.75	0.0003	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		4,071.66760	4,161.758	26.49	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		0.16760	0.158	26.49	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		4,311.59110	4,401.684	26.96	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		0.09110	0.084	26.96	0.0002	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call		4,281.59840	4,371.691	26.90	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put		0.00910	0.007	27.84	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call		4,561.54740	4,651.643	27.45	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put		0.04740	0.043	27.45	0.0001	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call		4,511.55410	4,601.650	27.35	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put		0.05410	0.050	27.35	0.0001	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call		4,201.62080	4,291.713	26.75	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		5,061.50910	5,151.607	27.84	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put		5,938.68510	5,848.902	29.31	0.9989	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call		588.23420	634.760	17.95	0.6742	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put		263.63420	220.160	17.95	0.3258	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call		2,780.41370	2,870.227	22.69	0.9940	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put		2.71370	2.527	22.69	0.0060	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call		1,510.18610	1,592.212	16.84	0.9625	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put		22.48610	14.512	16.84	0.0375	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call		2,475.62960	2,564.616	20.79	0.9877	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put		6.42960	5.516	20.79	0.0123	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call		1,234.87710	1,309.185	17.20	0.9011	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put		65.67710	50.085	17.20	0.0989	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call		578.85080	619.528	18.19	0.6119	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put		381.15080	332.028	18.19	0.3881	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call		4,357.95600	4,447.724	25.03	0.9995	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put		0.25600	0.224	25.03	0.0005	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call		2,663.92000	2,753.062	21.05	0.9884	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put		6.22000	5.562	21.05	0.0116	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call		1,033.93380	1,100.454	17.31	0.8316	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put		126.23380	102.954	17.31	0.1684	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call		302.05070	320.211	19.83	0.3736	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put		868.15070	796.511	19.83	0.6264	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call		0.00000	0.000	25.19	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put		0.00000	99,924.100	25.19	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call		666.30680	711.004	18.10	0.6427	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put		356.90680	312.004	18.10	0.3573	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call		309.86070	327.951	19.91	0.3683	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put		920.46070	848.951	19.91	0.6317	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call		585.35690	624.570	18.39	0.5886	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put		442.75690	392.470	18.39	0.4114	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call		505.29900	538.484	18.70	0.5298	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put		549.49900	493.284	18.70	0.4702	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call		712.10460	756.360	18.20	0.6375	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put		390.80460	346.360	18.20	0.3625	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call		2,273.48390	2,359.014	18.94	0.9659	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put		22.58390	19.714	18.94	0.0341	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call		1,011.15010	1,071.098	17.46	0.7702	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put		210.25010	181.798	17.46	0.2298	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call		296.56480	312.067	20.49	0.3264	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put		1,165.66480	1,092.767	20.49	0.6736	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call		404.24500	426.649	19.70	0.4149	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put		886.94500	821.149	19.70	0.5851	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call		397.33890	418.478	19.85	0.3990	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put		964.13890	897.478	19.85	0.6010	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call		898.02130	948.391	17.75	0.7036	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put		311.62130	274.291	17.75	0.2964	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call		579.28010	612.292	18.79	0.5300	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put		622.88010	568.192	18.79	0.4700	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call		438.03690	461.327	19.61	0.4284	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put		881.63690	817.227	19.61	0.5716	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call		4,447.94870	4,535.543	24.45	0.9976	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put		1.54870	1.443	24.45	0.0024	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call		2,759.99400	2,846.528	19.85	0.9792	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put		13.59400	12.428	19.85	0.0208	0.00	0	150
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call		0.00000	655.303	18.72	0.5484	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put		0.00000	542.003	18.72	0.4516	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call		33.02340	25.746	0.71	0.5232	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put		29.62340	22.346	0.71	0.4768	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call		2,059.69820	2,142.358	17.84	0.9360	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put		48.79820	43.958	17.84	0.0640	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call		1,058.99530	1,115.667	17.55	0.7394	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put		278.09530	247.267	17.55	0.2606	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call		807.16940	849.416	18.30	0.6214	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put		486.76940	441.316	18.30	0.3786	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call		454.45780	475.724	20.01	0.4008	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	17/05/2016	Foreign Exchange Option	16.95	Put			1,091.35780	1,024.724	20.01	0.5992	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			575.54080	601.860	19.53	0.4637	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			930.74080	868.460	19.53	0.5363	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			4,548.23420	4,636.983	23.42	0.9950	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			3.43420	3.583	23.42	0.0050	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,863.72460	2,951.551	18.56	0.9733	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			18.92460	18.151	18.56	0.0267	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			802.02380	841.074	18.54	0.5912	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			587.22380	537.674	18.54	0.4088	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,666.93990	1,738.766	17.06	0.8672	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			129.53990	112.366	17.06	0.1328	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			4,181.39870	4,271.115	21.53	0.9925	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			4.99870	5.315	21.53	0.0075	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			1,226.59500	1,284.841	17.54	0.7484	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			300.19500	269.041	17.54	0.2516	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,886.68730	1,965.001	17.28	0.8907	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			103.88730	92.801	17.28	0.1093	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			1,034.89260	1,083.203	17.91	0.6764	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			432.09260	391.003	17.91	0.3236	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			3,110.77680	3,199.413	18.16	0.9795	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			14.87680	13.913	18.16	0.0205	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			3,101.03680	3,189.646	18.15	0.9792	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			15.13680	14.146	18.15	0.0208	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			3,091.30080	3,179.883	18.15	0.9789	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			15.40080	14.383	18.15	0.0211	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			3,123.76510	3,212.567	17.99	0.9793	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			15.16510	14.167	17.99	0.0207	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			3,114.03210	3,202.807	17.99	0.9790	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			15.43210	14.407	17.99	0.0210	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,920.30010	3,008.410	17.87	0.9718	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			21.70010	20.010	17.87	0.0282	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,891.40600	2,979.396	17.85	0.9706	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			22.80600	20.996	17.85	0.0294	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			3,211.53390	3,300.559	18.04	0.9820	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			12.93390	12.159	18.04	0.0180	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,993.44360	2,073.097	17.28	0.9004	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			94.84360	84.697	17.28	0.0996	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,697.87490	1,768.875	17.08	0.8569	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			149.27490	130.475	17.08	0.1431	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			3,104.30370	3,193.050	17.98	0.9787	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			15.70370	14.650	17.98	0.0213	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,580.75670	1,648.882	17.20	0.8323	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			182.15670	160.482	17.20	0.1677	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			941.00650	983.992	18.25	0.6286	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			542.40650	495.592	18.25	0.3714	0.00	0	25,705
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			2,216.44840	2,299.233	17.43	0.9250	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			67.84840	60.833	17.43	0.0750	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			892.02870	932.731	18.41	0.6064	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			593.42870	544.331	18.41	0.3936	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			859.13820	898.278	18.52	0.5911	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			630.53820	579.878	18.52	0.4089	0.00	0	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,634.84020	1,704.330	17.14	0.8440	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			166.24020	145.930	17.14	0.1560	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			719.39640	751.021	19.06	0.5205	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			820.79640	762.621	19.06	0.4795	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			707.96420	739.011	19.12	0.5143	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			839.36420	780.611	19.12	0.4857	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			916.22030	958.057	18.33	0.6175	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			567.62030	519.657	18.33	0.3825	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			671.17150	700.336	19.30	0.4939	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			902.57150	841.936	19.30	0.5061	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			664.04550	692.845	19.33	0.4899	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			915.44550	854.445	19.33	0.5101	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			831.83890	869.663	18.62	0.5780	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			663.23890	611.263	18.62	0.4220	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			575.18810	599.369	19.82	0.4379	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,096.58810	1,030.969	19.82	0.5621	0.00	0	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			572.14470	596.167	19.83	0.4361	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,103.54470	1,037.766	19.83	0.5639	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			700.44580	731.108	19.15	0.5102	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			851.84580	792.708	19.15	0.4898	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			534.11940	556.146	20.07	0.4126	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,195.51940	1,127.746	20.07	0.5874	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			367.44750	380.053	21.40	0.3003	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,758.84750	1,681.653	21.40	0.6997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			609.79250	635.783	19.62	0.4586	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,021.19250	957.383	19.62	0.5414	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			319.95480	330.247	21.92	0.2656	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			1,991.35480	1,911.847	21.92	0.7344	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			303.68780	314.115	22.10	0.2542	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,075.08780	1,995.715	22.10	0.7458	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			566.11280	589.819	19.87	0.4324	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,117.51280	1,051.419	19.87	0.5676	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,408.55710	3,498.771	18.66	0.9848	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			9.95710	10.371	18.66	0.0152	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			243.49000	250.920	22.74	0.2091	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,444.89000	2,362.520	22.74	0.7909	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			331.29570	341.943	21.79	0.2739	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			1,932.69570	1,853.543	21.79	0.7261	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			4,243.70660	4,333.785	21.27	0.9926	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			5.10660	5.385	21.27	0.0074	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,497.86060	3,588.060	18.94	0.9860	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			9.26060	9.660	18.94	0.0140	0.00	0	6,600
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,502.18810	1,567.345	17.36	0.7991	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			238.78810	213.345	17.36	0.2009	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			714.67900	745.341	19.31	0.5012	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			921.27900	861.341	19.31	0.4988	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			738.29400	769.019	19.24	0.5081	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			912.19400	852.019	19.24	0.4919	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			599.30300	622.928	19.97	0.4317	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,193.20300	1,125.928	19.97	0.5683	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,650.39490	4,741.580	21.68	0.9940	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			4.29490	4.580	21.68	0.0060	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,968.97330	3,058.039	17.29	0.9712	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			22.87330	21.039	17.29	0.0288	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			859.81410	893.810	19.13	0.5315	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			925.01410	866.210	19.13	0.4685	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			435.09620	447.614	21.78	0.3022	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,090.29620	2,010.015	21.78	0.6978	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			3,060.88950	3,153.299	16.36	0.9705	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			22.98950	22.499	16.36	0.0295	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			683.85250	708.528	20.00	0.4433	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,275.95250	1,207.728	20.00	0.5567	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			595.25960	615.379	20.52	0.3955	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,507.35960	1,434.580	20.52	0.6045	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,743.31690	4,836.591	20.69	0.9929	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			5.41690	5.791	20.69	0.0071	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,467.59170	1,527.013	17.62	0.7349	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			400.49170	367.213	17.62	0.2651	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,897.24800	3,990.960	17.67	0.9858	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			10.14800	11.160	17.67	0.0142	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			0.00000	971.181	19.10	0.5420	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			0.00000	888.181	19.10	0.4580	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			638.67580	658.244	20.81	0.3891	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,701.37580	1,629.144	20.81	0.6109	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			585.80500	602.983	21.17	0.3613	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			1,878.50500	1,803.884	21.17	0.6387	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,844.43210	4,936.758	20.11	0.9914	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			7.13210	7.658	20.11	0.0086	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			3,160.81170	3,252.203	15.54	0.9707	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			23.51170	23.103	15.54	0.0293	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			664.52740	684.851	20.79	0.3931	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,730.42740	1,659.551	20.79	0.6069	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			650.09830	669.780	20.89	0.3858	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,775.99830	1,704.480	20.89	0.6142	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			3,197.95290	3,286.875	15.09	0.9723	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			23.85290	21.575	15.09	0.0277	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			3,010.46980	3,098.011	15.35	0.9609	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	06/09/2016	Foreign Exchange Option	13.70	Put			36.36980	32.711	15.35	0.0391	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			791.30190	817.157	20.12	0.4521	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,410.50190	1,345.257	20.12	0.5479	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,941.25630	3,030.594	15.45	0.9552	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			40.45630	38.694	15.45	0.0448	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			3,206.22860	3,297.119	15.06	0.9721	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			22.12860	21.919	15.06	0.0279	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			660.79020	680.698	20.89	0.3884	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,776.69020	1,705.498	20.89	0.6116	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			488.41050	502.428	22.21	0.2966	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,500.91050	2,424.028	22.21	0.7034	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,995.05680	2,062.758	17.00	0.8253	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			247.55680	224.358	17.00	0.1747	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,409.49060	3,501.828	15.07	0.9781	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			15.29060	16.928	15.07	0.0219	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,429.36630	3,521.687	15.14	0.9783	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			15.16630	16.787	15.14	0.0217	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,419.42860	3,511.758	15.11	0.9782	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			15.22860	16.858	15.11	0.0218	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,422.92760	3,515.027	14.98	0.9782	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			15.32760	16.927	14.98	0.0218	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,358.93660	2,435.116	16.25	0.8863	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			141.33660	127.016	16.25	0.1137	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			1,180.91990	1,220.251	18.64	0.6012	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			823.31990	772.151	18.64	0.3988	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			979.15520	1,011.008	19.42	0.5229	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,121.55520	1,062.908	19.42	0.4771	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			772.55670	796.029	20.37	0.4333	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,554.95670	1,487.930	20.37	0.5667	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			719.07680	740.039	20.67	0.4082	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,701.47680	1,631.939	20.67	0.5918	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			3,442.80770	3,534.890	15.05	0.9784	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			15.20770	16.790	15.05	0.0216	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			3,432.86750	3,524.958	15.02	0.9783	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			15.26750	16.858	15.02	0.0217	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			381.44600	390.239	23.25	0.2344	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,213.84600	3,132.139	23.25	0.7656	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			3,492.51290	3,584.554	15.20	0.9790	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			14.91290	16.454	15.20	0.0210	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			622.69860	639.128	21.48	0.3538	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,124.99860	2,051.428	21.48	0.6462	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			590.77700	605.954	21.73	0.3377	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,253.07700	2,178.254	21.73	0.6623	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,957.07690	5,047.603	19.62	0.9897	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			9.37690	9.903	19.62	0.0103	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			3,268.42420	3,358.228	14.48	0.9738	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	28/09/2016	Foreign Exchange Option	13.50	Put		20.72420	20.528	14.48	0.0262	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		589.34570	603.631	22.17	0.3190	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		2,597.94570	2,523.830	22.17	0.6810	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		5,052.58650	5,141.424	19.22	0.9885	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		11.18650	11.624	19.22	0.0115	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		3,364.70340	3,449.056	13.83	0.9756	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		23.30340	19.256	13.83	0.0244	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		604.23380	619.023	22.07	0.3259	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		2,532.83380	2,459.223	22.07	0.6741	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		3,479.07850	3,566.714	13.81	0.9726	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		25.87850	23.414	13.81	0.0274	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		587.22670	601.476	22.69	0.2996	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		3,034.02670	2,958.176	22.69	0.7004	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		5,165.27340	5,255.460	18.53	0.9884	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		12.07340	12.160	18.53	0.0116	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		4,366.89540	4,458.953	16.28	0.9802	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		19.29540	19.853	16.28	0.0198	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		4,386.72460	4,478.827	16.33	0.9804	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		19.12460	19.727	16.33	0.0196	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		4,376.80940	4,468.890	16.30	0.9803	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		19.20940	19.790	16.30	0.0197	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		3,691.56980	3,785.984	13.67	0.9773	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		17.06980	19.484	13.67	0.0227	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		2,352.11050	2,417.139	16.82	0.8220	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		307.61050	280.639	16.82	0.1780	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		3,741.43620	3,835.813	13.82	0.9777	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		16.72220	19.042	14.07	0.0217	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		3,751.40910	3,845.780	13.85	0.9778	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		16.90910	19.280	13.85	0.0222	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		3,802.89860	3,719.306	23.87	0.7418	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		486.03110	492.924	24.80	0.2357	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		4,261.53110	4,176.424	24.80	0.7643	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		5,237.36920	5,330.863	18.53	0.9869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		12.86920	14.363	18.53	0.0131	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		3,821.22220	3,915.542	14.07	0.9783	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		3,490.03770	3,410.873	23.33	0.7223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		548.28410	559.620	23.50	0.2699	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		3,603.78410	3,523.120	23.50	0.7301	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		471.56290	477.929	25.17	0.2276	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		4,447.06290	4,361.429	25.17	0.7724	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		527.39860	535.806	23.87	0.2582	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		3,275.31690	3,197.363	23.00	0.7063	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		592.51150	606.304	23.07	0.2904	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		3,318.01150	3,239.805	23.07	0.7096	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		478.65790	485.285	24.99	0.2316	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		4,354.15790	4,268.785	24.99	0.7684	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			564.53770	577.373	23.33	0.2777	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,692.39750	2,618.489	22.10	0.6551	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			689.30640	706.441	22.29	0.3331	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			2,814.80640	2,739.941	22.29	0.6669	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			540.48190	549.373	23.60	0.2652	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			3,675.98190	3,592.873	23.60	0.7348	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			599.81690	613.863	23.00	0.2937	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,257.21360	2,187.055	21.39	0.6076	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			738.09230	756.917	21.96	0.3539	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,603.59230	2,530.417	21.96	0.6461	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			583.91590	597.412	23.15	0.2865	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,369.41590	3,290.912	23.15	0.7135	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			716.89750	734.989	22.10	0.3449	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,050.48320	997.800	18.96	0.4088	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,356.38170	1,394.749	19.06	0.5820	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,091.88170	1,038.249	19.06	0.4180	0.00	0	15,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			671.70830	688.235	22.42	0.3255	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			2,897.20830	2,821.735	22.42	0.6745	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			831.71360	853.555	21.39	0.3924	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			886.70340	838.157	18.52	0.3696	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,479.56540	1,521.994	18.63	0.6208	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			925.06540	875.494	18.63	0.3792	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			720.68790	738.910	22.07	0.3465	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,676.18790	2,602.410	22.07	0.6535	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,384.98320	1,424.300	18.96	0.5912	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			592.36990	556.342	17.71	0.2863	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,707.06630	1,756.651	17.92	0.6861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			682.56630	640.152	17.92	0.3139	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			1,084.76350	1,115.312	20.11	0.4897	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,570.26350	1,508.812	20.11	0.5103	0.00	0	15,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,511.20340	1,554.657	18.52	0.6304	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			314.46360	287.021	16.86	0.1807	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,201.30470	2,265.540	17.18	0.7929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			376.80470	349.041	17.18	0.2071	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,453.04850	1,494.616	18.72	0.6126	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			958.54850	908.116	18.72	0.3874	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,816.86990	1,872.842	17.71	0.7137	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			25.41390	22.588	13.47	0.0262	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			2,398.81020	2,465.470	16.66	0.8315	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			284.31020	258.970	16.66	0.1685	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,605.86470	1,652.320	18.22	0.6580	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			781.36470	735.820	18.22	0.3420	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,338.96360	2,403.521	16.86	0.8193	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			16.93620	19.313	13.82	0.0223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,731.46320	3,825.848	13.79	0.9776	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			16.96320	19.348	13.79	0.0224	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			2,066.69110	2,128.170	17.36	0.7672	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			442.19110	411.670	17.36	0.2328	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			3,549.91390	3,639.088	13.47	0.9738	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,376.11210	2,436.317	17.13	0.7787	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			472.71210	436.717	17.13	0.2213	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,653.61360	1,695.819	19.12	0.6095	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,140.21360	1,086.219	19.12	0.3905	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			612.48360	622.683	25.20	0.2553	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			4,769.08360	4,683.083	25.20	0.7447	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,387.72590	2,448.149	17.08	0.7813	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			464.32590	428.549	17.08	0.2187	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,381.90920	2,442.220	17.10	0.7800	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			468.50920	432.620	17.10	0.2200	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,578.21750	2,632.902	17.70	0.7584	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			618.61750	580.102	17.70	0.2416	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,572.69260	2,627.321	17.72	0.7573	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			623.09260	584.521	17.72	0.2427	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,583.75220	2,638.501	17.68	0.7596	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			614.15220	575.701	17.68	0.2404	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,933,509</b>
<b>Total \$ / R</b>												<b>1,522,810,227.90</b>	<b>91,832</b>	<b>3,138,321</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			16.20160		16.11150			0.0000	583,257.60	36	1,111
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			16.48840		16.39860			0.0000	0.00	0	154
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.80810		16.71760			0.0000	0.00	0	90
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			17.11650		17.02450			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>583,257.60</b>	<b>36</b>	<b>1,355</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			372,189.55570	381,197.778	25.81	0.9991	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			39.55570	37.778	25.81	0.0009	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			371,190.51710	380,198.711	25.79	0.9990	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			40.51710	38.711	25.79	0.0010	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			370,191.49870	379,199.667	25.77	0.9990	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			41.49870	39.667	25.77	0.0010	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			297,814.68850	306,655.884	17.90	0.9741	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			1,954.68850	1,815.884	17.90	0.0259	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			296,847.98230	305,685.632	17.90	0.9738	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			1,987.98230	1,845.632	17.90	0.0262	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			295,881.69510	304,715.864	17.89	0.9734	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			2,021.69510	1,875.864	17.89	0.0266	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			197,664.34790	204,252.592	17.08	0.8161	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			26,904.34790	24,442.592	17.08	0.1839	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			199,062.76890	205,696.671	17.05	0.8191	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			26,302.76890	23,886.671	17.05	0.1809	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			198,362.33440	204,973.805	17.06	0.8176	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	19/09/2016	Foreign Exchange Option	15.00	Put			26,602.33440	24,163.805	17.06	0.1824	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			232,978.66460	239,032.198	16.36	0.8264	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			29,528.66460	26,382.198	16.36	0.1736	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			232,312.76400	238,350.945	16.39	0.8250	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			29,862.76400	26,700.945	16.39	0.1750	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			231,649.01490	237,671.491	16.41	0.8236	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			30,199.01490	27,021.491	16.41	0.1764	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>583,257.60</b>	<b>36</b>	<b>1,355</b>
£ / R	On 26/02/2016	Foreign Exchange Future			23.14880		22.89610			0.0000	1,180,588.80	51	163
£ / R	On 29/02/2016	Foreign Exchange Future			23.16210		22.90910			0.0000	0.00	0	56
£ / R	On 07/03/2016	Foreign Exchange Future			23.19330		22.94040			0.0000	0.00	0	115
£ / R	On 14/03/2016	Foreign Exchange Future			23.22460		22.97170			0.0000	17,766,819.00	765	32,199
£ / R	On 15/04/2016	Foreign Exchange Future			23.36790		23.11630			0.0000	0.00	0	88
£ / R	On 13/06/2016	Foreign Exchange Future			23.64350		23.38900			0.0000	3,310,090.00	140	2,726
£ / R	On 08/09/2016	Foreign Exchange Future			24.06160		23.80310			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			24.11530		23.85750			0.0000	120,576.50	5	890
£ / R	On 19/12/2016	Foreign Exchange Future			24.57610		24.31450			0.0000	0.00	0	0
<b>Total £ / R Future</b>											<b>22,378,074.30</b>	<b>961</b>	<b>36,237</b>
£ / R	On 26/02/2016	Foreign Exchange Option	22.09	Call			962.64810	1,148.049	17.96	0.8460	0.00	0	0
£ / R	On 26/02/2016	Foreign Exchange Option	22.09	Put			156.54810	89.249	17.96	0.1540	0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option	22.03	Put			150.83840	87.293	17.62	0.1466	0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option	22.03	Call			1,029.93840	1,219.393	17.62	0.8534	0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option	22.12	Call			1,033.40530	1,210.159	17.90	0.8112	0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option	22.12	Put			213.00530	136.859	17.90	0.1888	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.19	Call			3,789.83310	4,040.673	24.29	0.9908	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.19	Put			8.13310	6.073	24.29	0.0092	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.20	Call			3,779.88840	4,030.721	24.26	0.9907	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.20	Put			8.18840	6.121	24.26	0.0093	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.21	Call			3,769.94420	4,020.770	24.22	0.9906	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.21	Put			8.24420	6.170	24.22	0.0094	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	22.05	Call			1,148.23120	1,326.171	17.98	0.8109	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	22.05	Put			226.53120	151.571	17.98	0.1891	0.00	0	6,000
£ / R	On 14/03/2016	Foreign Exchange Option	23.15	Call			541.84380	635.512	19.04	0.5327	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	23.15	Put			720.14380	560.912	19.04	0.4673	0.00	0	4,000
£ / R	On 14/03/2016	Foreign Exchange Option	23.95	Call			297.80520	346.539	20.23	0.3394	0.00	0	11,400
£ / R	On 14/03/2016	Foreign Exchange Option	23.95	Put			1,276.10520	1,071.939	20.23	0.6606	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	25.30	Call			99.56840	113.871	22.05	0.1342	0.00	0	7,800
£ / R	On 14/03/2016	Foreign Exchange Option	25.30	Put			2,427.86840	2,189.271	22.05	0.8658	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	20.75	Call			2,251.06200	2,497.481	18.98	0.9626	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	20.75	Put			29.36200	22.881	18.98	0.0374	0.00	0	21,300
£ / R	On 15/04/2016	Foreign Exchange Option	24.20	Call			460.91860	519.622	20.45	0.3692	0.00	0	0
£ / R	On 15/04/2016	Foreign Exchange Option	24.20	Put			1,544.61860	1,351.722	20.45	0.6308	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			349.38910	377.873	22.44	0.2194	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			3,460.38910	3,234.373	22.44	0.7806	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			3,037.49930	3,268.368	18.82	0.9053	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			148.49930	124.868	18.82	0.0947	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			3,028.56810	3,259.244	18.81	0.9047	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			149.56810	125.744	18.81	0.0953	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			793.99420	865.223	20.18	0.4349	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,704.99420	1,521.723	20.18	0.5651	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			3,046.43730	3,277.497	18.83	0.9059	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			147.43730	123.997	18.83	0.0941	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,218.66280	2,382.082	18.05	0.7331	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			685.56280	590.482	18.05	0.2669	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			834.72890	885.204	21.06	0.3606	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,881.62890	2,673.604	21.06	0.6394	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,958.92990	3,163.478	17.76	0.8383	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			355.82990	301.878	17.76	0.1617	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,231.16320	2,395.305	18.05	0.7352	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			678.06320	583.704	18.05	0.2648	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,224.90670	2,388.687	18.05	0.7342	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			681.80670	587.087	18.05	0.2658	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,865.42120	1,993.702	18.35	0.6534	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,017.92120	888.402	18.35	0.3466	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,875.40290	2,004.381	18.33	0.6556	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,007.90290	879.081	18.33	0.3444	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,870.40570	1,999.039	18.34	0.6545	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,012.90570	883.739	18.34	0.3455	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,559.74620	2,713.795	17.73	0.7168	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			895.24620	787.695	17.73	0.2832	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,571.46440	2,726.203	17.72	0.7187	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			886.96440	780.103	17.72	0.2813	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,565.59980	2,719.998	17.72	0.7177	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			891.09980	783.898	17.72	0.2823	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>78,928</b>
<b>Total £ / R</b>												<b>22,378,074.30</b>	<b>961</b>	<b>115,165</b>
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13420		0.13265			0.0000	0.00	0	5,897
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13695		0.13537			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14013		0.13851			0.0000	0.00	0	947
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,432</b>
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,276.01990	1,426.256	16.54	0.9784	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			11.11990	6.156	16.54	0.0216	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,264.92300	3,420.113	22.63	0.9999	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.02300	0.013	22.63	0.0001	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,267.05270	2,421.505	22.63	0.9957	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	0.11	Put			2.15270	1.405	22.63	0.0043	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			866.18120	965.120	17.09	0.7111	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			328.68120	269.920	17.09	0.2889	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,548.32980	2,704.864	17.69	0.9824	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			10.82980	9.664	17.69	0.0176	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,610.56500	1,750.346	16.52	0.9154	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			73.06500	55.146	16.52	0.0846	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,881.22100	3,035.947	16.77	0.9700	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			30.22100	22.747	16.77	0.0300	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,983.32050	2,124.018	17.06	0.8869	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			132.32050	110.818	17.06	0.1131	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,250.76370	1,357.806	17.38	0.7297	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			399.76370	344.606	17.38	0.2703	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>11,432</b>
€ / R	On	19/02/2016	Foreign Exchange Future			17.58600		17.38920			0.0000	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Future			17.60420		17.40690			0.0000	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Future			17.60820		17.41410			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			17.61860		17.45420			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.67920		17.48120			0.0000	671,809.60	38	72,963
€ / R	On	22/03/2016	Foreign Exchange Future			17.63640		17.39240			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.64420		17.51980			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.67240		17.60600			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.69160		17.64970			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			17.70660		17.66160			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.72410		17.76560			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.74530		17.76670			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			18.04270		17.84270			0.0000	1,262,989.00	70	40,320
€ / R	On	19/09/2016	Foreign Exchange Future			18.45850		18.25480			0.0000	0.00	0	6,298
€ / R	On	19/12/2016	Foreign Exchange Future			18.86600		18.65760			0.0000	0.00	0	5,887
<b>Total € / R Future</b>												<b>1,934,798.60</b>	<b>108</b>	<b>126,010</b>
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			1,993.21460	2,188.226	24.59	0.9930	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			4.01460	2.226	24.59	0.0070	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			1,346.03420	1,536.226	22.04	0.9699	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			16.83420	10.226	22.04	0.0301	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Call			96.82070	119.029	20.56	0.2309	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Put			999.92070	824.829	20.56	0.7691	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			1,880.96990	2,072.541	21.54	0.9876	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			6.86990	4.341	21.54	0.0124	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			1,893.79590	2,056.409	19.63	0.9805	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			9.59590	7.809	19.63	0.0195	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.37520	0.251	27.84	0.0006	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			4,281.72260	4,479.552	27.59	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	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.52260	0.352	27.59	0.0008	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,633.23640	3,830.613	26.49	0.9971	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			2.03640	1.413	26.49	0.0029	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			213.45780	148.836	18.42	0.2259	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			7.24640	6.956	27.58	0.0125	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			4,426.04640	4,227.757	27.58	0.9875	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,380.81070	1,557.566	17.58	0.9391	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			49.61070	28.366	17.58	0.0609	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			4,431.57520	4,629.451	27.84	0.9994	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			69.74020	41.857	17.75	0.0839	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			890.74520	1,034.099	18.27	0.8139	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			169.54520	114.899	18.27	0.1861	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,561.30100	1,745.214	17.35	0.9623	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			30.10100	16.014	17.35	0.0377	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			794.65780	928.036	18.42	0.7741	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			33.41090	18.046	17.39	0.0417	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,515.48200	1,697.785	17.41	0.9573	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			34.28200	18.585	17.41	0.0427	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			2,528.28200	2,724.299	21.88	0.9889	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			7.08200	5.099	21.88	0.0111	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			1,250.94020	1,421.057	17.75	0.9161	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			7.78980	5.563	21.44	0.0122	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			2,122.25920	2,316.870	19.87	0.9826	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			11.05920	7.670	19.87	0.0174	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			3,454.01920	3,651.232	26.19	0.9959	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			2.81920	2.032	26.19	0.0041	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,524.61090	1,707.246	17.39	0.9583	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			4.89770	3.641	23.63	0.0076	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			2,587.85110	2,784.015	22.17	0.9896	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			6.65110	4.815	22.17	0.0104	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			3,493.88750	3,691.076	26.26	0.9962	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			2.68750	1.876	26.26	0.0038	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			2,438.98980	2,634.763	21.44	0.9878	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			3,483.94070	3,681.114	26.24	0.9962	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			2.74070	1.914	26.24	0.0038	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			3,473.96660	3,671.153	26.23	0.9961	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			2.76660	1.953	26.23	0.0039	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			2,886.09770	3,082.841	23.63	0.9924	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			196.02160	244.769	20.67	0.2981	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			1,223.62160	1,028.369	20.67	0.7019	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			239.75010	257.221	20.71	0.3045	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			1,139.95010	1,033.021	20.71	0.6955	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,227.79590	1,163.726	20.64	0.6722	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			333.79590	336.127	20.64	0.3278	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			369.06550	364.050	20.63	0.3310	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,289.36550	1,242.450	20.63	0.6690	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			383.72410	379.968	20.62	0.3374	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,292.12410	1,243.368	20.62	0.6626	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			473.34030	438.428	20.48	0.3439	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,387.74030	1,394.328	20.48	0.6561	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			480.24630	452.026	20.47	0.3493	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,393.54630	1,386.726	20.47	0.6507	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			66.43570	53.669	18.51	0.0593	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,649.95480	2,837.037	18.51	0.9401	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			67.25480	54.337	18.51	0.0599	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			65.62350	53.006	18.52	0.0587	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,659.13570	2,846.369	18.51	0.9407	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,659.90290	3,858.469	19.74	0.9807	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			17.20290	15.769	19.74	0.0193	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			2,031.76070	2,204.574	18.12	0.8803	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			149.06070	121.874	18.12	0.1197	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,668.32350	2,855.706	18.52	0.9413	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			77.14850	58.900	17.09	0.0528	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,372.88490	3,558.170	17.10	0.9466	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			78.08490	59.670	17.10	0.0534	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,391.02270	3,576.639	17.09	0.9478	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			76.22270	58.139	17.09	0.0522	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,381.94850	3,567.400	17.09	0.9472	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			378.66500	333.762	17.89	0.1793	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,277.93580	2,424.451	17.83	0.7706	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			520.33580	458.451	17.83	0.2294	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,219.93860	2,361.623	17.86	0.7606	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			552.33860	485.623	17.86	0.2394	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			555.96760	488.936	17.86	0.2405	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,207.21080	2,348.270	17.87	0.7583	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			559.61080	492.269	17.87	0.2417	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			775.48640	822.729	21.69	0.3531	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,917.88640	2,756.729	21.69	0.6469	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,636.26500	2,799.762	17.89	0.8207	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			593.99980	628.828	22.89	0.2788	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,836.39980	3,662.828	22.89	0.7212	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,213.56760	2,354.936	17.86	0.7595	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>333,470</b>
<b>Total € / R</b>												<b>1,934,798.60</b>	<b>108</b>	<b>459,480</b>
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.43600		11.41050			0.0000	0.00	0	13,398
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.59040		11.56580			0.0000	0.00	0	2,819
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.76650		11.74240			0.0000	0.00	0	500
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.93990		11.91660			0.0000	0.00	0	69
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>16,786</b>

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	11.40	Call			265.07920	268.792	16.21	0.5338	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			254.57920	232.792	16.21	0.4662	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			260.56370	264.078	16.23	0.5275	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			260.06370	238.078	16.23	0.4725	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			25.71610	23.193	19.14	0.0721	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,215.21610	1,187.193	19.14	0.9279	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,613.28050	1,638.916	20.09	0.9893	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			2.78050	2.916	20.09	0.0107	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,024.18080	1,048.738	16.91	0.9539	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			13.68080	12.738	16.91	0.0461	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			665.76550	684.043	16.32	0.8557	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			55.26550	48.043	16.32	0.1443	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,921.98870	1,947.637	22.12	0.9942	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			1.48870	1.637	22.12	0.0058	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,912.01820	1,937.667	22.06	0.9941	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			1.51820	1.667	22.06	0.0059	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,902.04850	1,927.697	21.99	0.9940	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			1.54850	1.697	21.99	0.0060	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,533.87040	1,557.543	17.27	0.9179	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			48.07040	47.143	17.27	0.0821	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,524.76260	1,548.392	17.26	0.9166	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			48.96260	47.992	17.26	0.0834	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,515.66760	1,539.254	17.24	0.9153	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			49.86760	48.854	17.24	0.0847	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			103.21800	99.891	16.37	0.1241	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,652.86250	1,673.660	16.39	0.8787	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			100.46250	97.160	16.39	0.1213	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,644.23180	1,665.018	16.38	0.8773	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			101.83180	98.518	16.38	0.1227	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,635.61800	1,656.391	16.37	0.8759	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,470.48570	1,488.510	15.87	0.7964	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			223.88570	218.610	15.87	0.2036	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,462.70900	1,480.700	15.86	0.7948	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			226.10900	220.800	15.86	0.2052	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,478.28260	1,496.337	15.88	0.7981	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			221.68260	216.437	15.88	0.2019	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>0.00</b>	<b>0</b>	<b>17,986</b>
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.53790		11.50580			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.74490		11.71350			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			32.72530	28.265	15.20	0.0985	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			746.19810	774.462	15.26	0.9067	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			30.39810	26.562	15.26	0.0933	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			737.34400	765.302	15.23	0.9041	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			31.54400	27.402	15.23	0.0959	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			728.52530	756.165	15.20	0.9015	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			970.45170	991.276	15.26	0.8123	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			126.95170	116.376	15.26	0.1877	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			962.73370	983.431	15.26	0.8096	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			129.23370	118.531	15.26	0.1904	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			955.04550	975.614	15.26	0.8069	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			131.54550	120.714	15.26	0.1931	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	14/03/2016	Foreign Exchange Future			15.95290		15.75530			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			16.30530		16.10620			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,452</b>
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			892.44630	1,043.291	19.01	0.8383	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			137.14630	90.391	19.01	0.1617	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			885.06640	1,035.049	19.00	0.8358	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			139.76640	92.149	19.00	0.1642	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			899.86210	1,051.560	19.01	0.8408	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			134.56210	88.660	19.01	0.1592	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,871.56830	2,043.010	19.23	0.8717	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			155.36830	127.710	19.23	0.1283	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,863.03890	2,034.217	19.22	0.8706	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			156.83890	128.917	19.22	0.1294	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,854.51900	2,025.434	19.20	0.8695	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			158.31900	130.134	19.20	0.1305	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			2.43360		2.42800			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.44720		2.44210			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			2,368.22530	2,412.926	22.52	0.9129	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			88.22530	76.926	22.52	0.0871	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			2,278.66280	2,322.491	22.45	0.9038	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			98.66280	86.491	22.45	0.0962	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			2,460.34800	2,504.265	22.59	0.9214	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			80.34800	68.265	22.59	0.0786	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,689.32990	2,729.321	21.15	0.8058	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			368.32990	357.321	21.15	0.1942	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,611.66280	2,650.876	21.10	0.7964	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			390.66280	378.876	21.10	0.2036	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,535.01020	2,573.409	21.05	0.7867	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			414.01020	401.409	21.05	0.2133	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/03/2016	Foreign Exchange Future			2.36920		2.34380			0.0000	0.00	0	60
DKK / R	On	13/06/2016	Foreign Exchange Future			2.41840		2.39300			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>60</b>
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			2,015.34910	2,240.025	19.59	0.9324	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			77.34910	48.025	19.59	0.0676	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,928.20820	2,149.025	19.66	0.9221	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			90.20820	57.025	19.66	0.0779	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			2,103.94950	2,332.191	19.52	0.9417	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			65.94950	40.191	19.52	0.0583	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,311.37470	3,531.672	20.42	0.9006	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			181.37470	147.672	20.42	0.0994	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,225.98870	3,444.142	20.41	0.8937	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			195.98870	160.142	20.41	0.1063	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			3,141.48910	3,357.417	20.40	0.8865	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			211.48910	173.417	20.40	0.1135	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>60</b>
HK\$/R	On	14/03/2016	Foreign Exchange Future			2.08210		2.06750			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.11810		2.10340			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.15660		2.14150			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.19200		2.17670			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			333.31530	363.064	18.69	0.4002	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			858.31530	742.064	18.69	0.5998	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			304.00250	331.283	18.85	0.3731	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			929.00250	810.283	18.85	0.6269	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			276.98160	302.016	19.02	0.3472	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,001.98160	881.016	19.02	0.6528	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			894.86660	948.955	18.79	0.5195	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,060.86660	967.955	18.79	0.4805	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			855.70630	906.941	18.88	0.5031	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,121.70630	1,025.941	18.88	0.4969	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			818.11300	866.563	18.97	0.4870	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,184.11300	1,085.563	18.97	0.5130	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,408.30670	1,474.242	18.92	0.5749	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,193.30670	1,108.242	18.92	0.4251	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,362.14520	1,425.322	18.95	0.5627	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,247.14520	1,159.322	18.95	0.4373	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,317.21680	1,377.657	18.98	0.5504	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,302.21680	1,211.657	18.98	0.4496	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,846.67770	1,920.079	19.01	0.6089	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,279.67770	1,200.079	19.01	0.3911	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,799.08860	1,870.305	19.05	0.5986	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,332.08860	1,250.305	19.05	0.4014	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,752.57020	1,821.631	19.10	0.5884	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,385.57020	1,301.631	19.10	0.4116	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>3,381</b>
KES / R	On	14/03/2016	Foreign Exchange Future			0.15710		0.15640			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15700		0.15590			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15660		0.15560			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			0.07460		0.07680			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06740		0.06910			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06370		0.06610			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			10.49290		10.44390			0.0000	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Future			10.62400		10.57540			0.0000	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Future			10.77390		10.72460			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			1,305.82490	1,354.030	16.36	0.9941	0.00	0	0
NZ\$/ R	On	14/03/2016	Foreign Exchange Option	9.14	Put			1.92490	1.130	16.36	0.0059	0.00	0	0
NZ\$/ R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,295.88480	1,344.067	16.30	0.9939	0.00	0	0
NZ\$/ R	On	14/03/2016	Foreign Exchange Option	9.15	Put			1.98480	1.167	16.30	0.0061	0.00	0	0
NZ\$/ R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,285.94660	1,334.106	16.25	0.9937	0.00	0	0
NZ\$/ R	On	14/03/2016	Foreign Exchange Option	9.16	Put			2.04660	1.206	16.25	0.0063	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.00	Put			18.97390	16.001	15.90	0.0378	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,584.72600	1,630.305	15.87	0.9615	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.01	Put			19.32600	16.305	15.87	0.0385	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
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,604.02790	1,649.702	15.93	0.9628	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			18.62790	15.702	15.93	0.0372	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,594.37390	1,640.001	15.90	0.9622	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,360.20120	1,401.182	15.17	0.8724	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			95.60120	87.282	15.17	0.1276	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,351.73190	1,392.609	15.16	0.8707	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			97.13190	88.709	15.16	0.1293	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,343.28200	1,384.055	15.16	0.8689	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			98.68200	90.155	15.16	0.1311	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/03/2016	Foreign Exchange Future			1.41180		1.40500			0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.42660		1.42030			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.44260		1.43530			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.45630		1.44910			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Call			0.00000	18.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Put			50.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.42	Put			150.00000	82.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Call			50.00000	118.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			1,003.00000	1,066.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Call			903.00000	966.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Call			803.00000	866.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			153.00000	226.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			353.00000	426.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			253.00000	326.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			391.00000	463.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			291.00000	363.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			491.00000	563.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / 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 PULA / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €On	14/03/2016	Foreign Exchange Future			1.09120		1.08500			0.0000	0.00	0	2,025
QUANTO €On	13/06/2016	Foreign Exchange Future			1.09430		1.08810			0.0000	0.00	0	0
QUANTO €On	19/09/2016	Foreign Exchange Future			1.09820		1.09190			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>2,025</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>2,025</b>
RAIN	On 13/06/2016	Foreign Exchange Future			28,217.13000		27,997.90000			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			11.36580		11.29340			0.0000	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Future			11.54370		11.47100			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			1,318.31830	1,390.888	18.74	0.9811	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.98	Put			4.91830	5.088	18.74	0.0189	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Call			1,308.41220	1,380.984	18.67	0.9807	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Put			5.01220	5.184	18.67	0.0193	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Call			1,298.50850	1,371.082	18.60	0.9803	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Put			5.10850	5.282	18.60	0.0197	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.21	Call			1,327.23630	1,392.163	16.65	0.8983	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.21	Put			66.23630	58.463	16.65	0.1017	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.19	Call			1,345.05300	1,410.251	16.68	0.9013	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.19	Put			64.05300	56.551	16.68	0.0987	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.20	Call			1,336.13680	1,401.201	16.67	0.8998	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.20	Put			65.13680	57.501	16.67	0.1002	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			5.40250		5.37680			0.0000	0.00	0	0
TRY / R	On 13/06/2016	Foreign Exchange Future			5.36010		5.33720			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			887.64420	913.059	21.17	0.9955	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.49	Put			0.84420	0.559	21.17	0.0045	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.50	Call			877.67740	903.117	21.17	0.9951	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.50	Put			0.87740	0.617	21.17	0.0049	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.51	Call			867.71200	893.180	21.17	0.9946	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.51	Put			0.91200	0.680	21.17	0.0054	0.00	0	0
TRY / R	On 13/06/2016	Foreign Exchange Option	4.76	Call			614.01380	634.579	17.44	0.8811	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			36.81380	34.479	17.44	0.1189	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			605.31090	625.726	17.39	0.8777	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			38.11090	35.626	17.39	0.1223	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			596.64590	616.907	17.35	0.8741	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			39.44590	36.807	17.35	0.1259	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.37280		1.36470			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.30140		1.29320			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total Futures</b>												<b>1,547,706,358.40</b>	<b>92,937</b>	<b>1,409,817</b>
<b>Total Options</b>												<b>0.00</b>	<b>0</b>	<b>2,347,107</b>
<b>Grand Total:</b>												<b>1,547,706,358.40</b>	<b>92,937</b>	<b>3,756,924</b>