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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/12/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/12/2015 Foreign Exchange Future			14.66870		14.54040			0.0000	8,097,122.40	552	0
\$ / R On 10/12/2015 Foreign Exchange Future			14.67130		14.54040			0.0000	0.00	0	133
\$ / R On 11/12/2015 Foreign Exchange Future			14.67130		14.54290			0.0000	651,963,229.40	44,438	448,901
\$ / R On 17/12/2015 Foreign Exchange Future			14.68460		14.55820			0.0000	0.00	0	0
\$ / R On 21/12/2015 Foreign Exchange Future			14.69530		14.56880			0.0000	0.00	0	250
\$ / R On 22/12/2015 Foreign Exchange Future			14.69820		14.57140			0.0000	0.00	0	0
\$ / R On 29/12/2015 Foreign Exchange Future			14.71800		14.58990			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			14.75750		14.62690			0.0000	0.00	0	4,393
\$ / R On 13/01/2016 Foreign Exchange Future			14.76000		14.62950			0.0000	0.00	0	1,176
\$ / R On 15/01/2016 Foreign Exchange Future			14.76520		14.63460			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			14.79580		14.66520			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			14.80090		14.67030			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			14.83680		14.70610			0.0000	0.00	0	96
\$ / R On 19/02/2016 Foreign Exchange Future			14.85480		14.72390			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			14.87030		14.73920			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			14.87280		14.74180			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			14.88060		14.74940			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			14.88570		14.75450			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			14.89860		14.76730			0.0000	0.00	0	187
\$ / R On 11/03/2016 Foreign Exchange Future			14.90890		14.77760			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			14.91680		14.78540			0.0000	1,719,563,953.60	115,277	208,337

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2016	Foreign Exchange Future			14.92210		14.79060			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			14.94050		14.80880			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.95630		14.82440			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			15.00890		14.87630			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			15.02990		14.89710			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			15.06670		14.93350			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			15.11140		14.97770			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.12190		14.98810			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			15.13770		15.00370			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.14300		15.07550			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.14560		15.01150			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.15660		15.02240			0.0000	12,504,195.00	825	31,981
\$ / R	On	28/06/2016	Foreign Exchange Future			15.19820		15.06340			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.27860		15.14260			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.32020		15.18350			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.36180		15.22450			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.39230		15.25450			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.39790		15.26000			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.40760		15.27960			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.40580		15.29090			0.0000	1,001,377.00	65	19,437
\$ / R	On	28/09/2016	Foreign Exchange Future			15.40160		15.31620			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.38870		15.39510			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.37350		15.48800			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.37420		14.53790			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.39210		15.35480			0.0000	30,784,200.00	2,000	3,092
\$ / R	On	13/03/2017	Foreign Exchange Future			15.69150		15.59140			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			16.04090		15.86760			0.0000	0.00	0	0
Total \$ / R Future												2,423,914,077.40	163,157	719,784
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			2,200.40000	2,328.700	15.19	1.0000	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			0.00000	0.000	15.19	0.0000	0.00	0	0
\$ / R	On	10/12/2015	Foreign Exchange Option	14.19	Call			356.22020	482.244	20.14	0.9876	0.00	0	0
\$ / R	On	10/12/2015	Foreign Exchange Option	14.19	Put			5.82020	0.944	20.14	0.0124	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.00080	0.001	85.68	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,227.10080	6,098.701	85.68	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			0.17370	0.340	24.20	0.0035	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			1,027.27370	899.040	24.20	0.9965	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			0.03950	0.076	25.86	0.0008	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			1,257.13950	1,128.776	25.86	0.9992	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			0.00890	0.010	34.42	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,957.10890	1,828.710	34.42	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			5.90950	11.867	18.95	0.1001	0.00	0	130,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			463.00950	340.567	18.95	0.8999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			1.03620	1.894	21.97	0.0180	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			758.13620	630.594	21.97	0.9820	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			0.46710	0.925	23.12	0.0090	0.00	0	11,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put		877.56710	749.625	23.12	0.9910	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Call		16.47260	33.610	17.24	0.2481	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Put		303.57260	192.310	17.24	0.7519	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		15.51060	31.656	17.34	0.2360	0.00	0	5,752
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		312.61060	200.356	17.34	0.7640	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		7.07750	14.292	18.65	0.1183	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		434.17750	312.992	18.65	0.8817	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		111.27530	200.093	16.98	0.7796	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		68.37530	28.793	16.98	0.2204	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		35.61630	71.072	15.94	0.4491	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		192.71630	99.772	15.94	0.5509	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		26.56300	53.693	16.44	0.3626	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		233.66300	132.393	16.44	0.6374	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		264.23020	378.878	19.04	0.9324	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		21.33020	7.578	19.04	0.0676	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		205.46590	313.509	18.32	0.8958	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		32.56590	12.209	18.32	0.1042	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		181.76840	286.239	18.01	0.8752	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		38.86840	14.939	18.01	0.1248	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		317.60790	436.312	19.66	0.9538	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		14.70790	5.012	19.66	0.0462	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Call		290.62780	407.465	19.35	0.9441	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Put		17.72780	6.165	19.35	0.0559	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		281.75930	397.905	19.24	0.9404	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		18.85930	6.605	19.24	0.0596	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Call		458.58010	583.071	21.20	0.9827	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Put		5.68010	1.771	21.20	0.0173	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		429.78170	553.480	20.89	0.9789	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		6.88170	2.180	20.89	0.0211	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		354.33960	475.099	20.07	0.9644	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		11.43960	3.799	20.07	0.0356	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		536.29950	662.318	22.02	0.9898	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		3.39950	1.018	22.02	0.0102	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call		507.02180	632.552	21.72	0.9876	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put		4.12180	1.252	21.72	0.0124	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call		497.29500	622.642	21.61	0.9867	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put		4.39500	1.342	21.61	0.0133	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		624.80810	751.849	22.95	0.9944	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		1.90810	0.549	22.95	0.0056	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Call		595.21270	721.974	22.64	0.9932	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Put		2.31270	0.674	22.64	0.0068	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		546.08810	672.250	22.13	0.9905	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		3.18810	0.950	22.13	0.0095	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		713.97420	841.624	24.08	0.9967	0.00	0	660
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		1.07420	0.324	24.08	0.0033	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call		704.04470	831.643	23.95	0.9965	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put			1.14470	0.343	23.95	0.0035	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			634.68970	761.813	23.05	0.9948	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			1.78970	0.513	23.05	0.0052	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			863.33380	991.447	26.06	0.9985	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			0.43380	0.147	26.06	0.0015	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			823.44960	951.480	25.53	0.9982	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			0.54960	0.180	25.53	0.0018	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			743.78810	871.576	24.48	0.9972	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			0.88810	0.276	24.48	0.0028	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			903.24310	1,031.420	26.59	0.9988	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			0.34310	0.120	26.59	0.0012	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			893.26380	1,021.426	26.46	0.9987	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			0.36380	0.126	26.46	0.0013	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			883.28570	1,011.433	26.33	0.9987	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			0.38570	0.133	26.33	0.0013	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			943.17200	1,071.398	27.12	0.9990	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			0.27200	0.098	27.12	0.0010	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			923.20540	1,051.409	26.86	0.9989	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			0.30540	0.108	26.86	0.0011	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			913.22370	1,041.414	26.72	0.9989	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			0.32370	0.114	26.72	0.0011	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			1,043.05380	1,171.361	28.44	0.9994	0.00	0	2,150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			0.15380	0.061	28.44	0.0006	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			1,023.07220	1,151.367	28.18	0.9993	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			0.17220	0.067	28.18	0.0007	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			953.15680	1,081.394	27.25	0.9991	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			0.25680	0.094	27.25	0.0009	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			1,162.97910	1,291.335	30.03	0.9997	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			0.07910	0.035	30.03	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			1,142.98820	1,271.338	29.76	0.9996	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			0.08820	0.038	29.76	0.0004	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			1,103.01000	1,231.346	29.23	0.9996	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			0.11000	0.046	29.23	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			1,232.95420	1,361.326	30.95	0.9998	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			0.05420	0.026	30.95	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call			1,222.95720	1,351.327	30.82	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put			0.05720	0.027	30.82	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			1,182.97090	1,311.332	30.29	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			0.07090	0.032	30.29	0.0003	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			1,322.93360	1,451.318	32.14	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			0.03360	0.018	32.14	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			1,292.93940	1,421.320	31.75	0.9998	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			0.03940	0.020	31.75	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			1,262.94620	1,391.323	31.35	0.9998	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			0.04620	0.023	31.35	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call			1,372.92590	1,501.316	32.99	0.9999	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put			0.02590	0.016	32.99	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			1,342.93030	1,471.316	32.41	0.9998	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			0.03030	0.016	32.41	0.0002	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			1,332.93190	1,461.317	32.27	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			0.03190	0.017	32.27	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,492.90880	1,621.314	35.35	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			0.00880	0.014	35.35	0.0001	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			1,442.91810	1,571.315	34.37	0.9999	0.00	0	12,166
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			0.01810	0.015	34.37	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call			1,392.92340	1,521.315	33.39	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put			0.02340	0.015	33.39	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			1,682.90040	1,811.312	39.08	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			0.00040	0.012	39.08	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			1,642.90070	1,771.312	38.29	0.9999	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			0.00070	0.012	38.29	0.0001	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			1,542.90410	1,671.313	36.33	0.9999	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			0.00410	0.013	36.33	0.0001	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call			1,772.90010	1,901.311	40.84	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put			0.00010	0.011	40.84	0.0001	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			1,742.90010	1,871.311	40.25	0.9999	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			0.00010	0.011	40.25	0.0001	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call			1,692.90030	1,821.311	39.27	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put			0.00030	0.011	39.27	0.0001	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			1,942.90000	2,071.309	44.18	0.9999	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			0.00000	0.009	44.18	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call			1,842.90000	1,971.310	42.21	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put			0.00000	0.010	42.21	0.0001	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			1,782.90000	1,911.311	41.04	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			0.00000	0.011	41.04	0.0001	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			1,982.90000	2,111.309	44.96	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			0.00000	0.009	44.96	0.0001	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			1,972.90000	2,101.309	44.77	0.9999	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			0.00000	0.009	44.77	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			1,962.90000	2,091.309	44.57	0.9999	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			0.00000	0.009	44.57	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			2,362.90000	2,491.306	52.42	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			0.00000	0.007	52.42	0.0000	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			2,342.90000	2,471.307	52.03	1.0000	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			0.00000	0.007	52.03	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			2,042.90000	2,171.309	46.14	0.9999	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			0.00000	0.009	46.14	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			2,442.90000	2,571.306	53.99	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			0.00000	0.006	53.99	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			2,392.90000	2,521.306	53.01	1.0000	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			0.00000	0.006	53.01	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			2,382.90000	2,511.306	52.81	1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		0.00000	0.006	52.81	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		2,592.90000	2,721.305	56.93	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		0.00000	0.005	56.93	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		2,542.90000	2,671.306	55.95	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		0.00000	0.006	55.95	0.0000	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		2,502.90000	2,631.306	55.16	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		0.00000	0.006	55.16	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		2,792.90000	2,921.305	60.85	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		0.00000	0.005	60.85	0.0000	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		2,742.90000	2,871.305	59.87	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		0.00000	0.005	59.87	0.0000	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		2,642.90000	2,771.305	57.91	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		0.00000	0.005	57.91	0.0000	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		3,142.90000	3,271.300	53.37	1.0000	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		0.00000	0.000	53.37	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		2,942.90000	3,071.301	59.03	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		0.00000	0.001	59.03	0.0000	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		2,932.90000	3,061.301	59.31	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		0.00000	0.001	59.31	0.0000	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		3,592.90000	3,721.300	40.63	1.0000	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.00000	0.000	40.63	0.0000	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		3,542.90000	3,671.300	42.05	1.0000	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		0.00000	0.000	42.05	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		5,342.90000	5,471.300	20.84	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.00000	0.000	20.84	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		5,292.90000	5,421.300	20.84	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.00000	0.000	20.84	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		3,342.90000	3,471.300	47.71	1.0000	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		0.00000	0.000	47.71	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		5,392.90000	5,521.300	20.84	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.00000	0.000	20.84	0.0000	0.00	0	0
\$ / R	On	17/12/2015	Foreign Exchange Option	14.41	Call		223.59010	320.331	15.69	0.7818	0.00	0	5,000
\$ / R	On	17/12/2015	Foreign Exchange Option	14.41	Put		75.39010	45.731	15.69	0.2182	0.00	0	0
\$ / R	On	17/12/2015	Foreign Exchange Option	14.42	Call		216.68920	312.379	15.66	0.7739	0.00	0	10,000
\$ / R	On	17/12/2015	Foreign Exchange Option	14.42	Put		78.48920	47.779	15.66	0.2261	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,768.80820	3,895.308	41.07	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		0.00820	0.008	41.07	0.0000	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		3,428.80920	3,555.308	37.16	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		0.00920	0.008	37.16	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		3,418.80920	3,545.308	37.04	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		0.00920	0.008	37.04	0.0000	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		450.81930	562.729	15.05	0.9108	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		32.01930	17.429	15.05	0.0892	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		0.00020	0.024	28.13	0.0001	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		3,301.20020	3,174.724	28.13	0.9999	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Call		615.84370	735.086	14.89	0.9605	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	22/12/2015	Foreign Exchange Option	13.97	Put			14.44370	6.886	14.89	0.0395	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Call			606.60430	725.508	14.89	0.9584	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Put			15.20430	7.308	14.89	0.0416	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Call			245.37380	334.665	14.72	0.7432	0.00	0	15,000
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Put			13.71640	6.486	14.89	0.0374	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Put			103.97380	66.465	14.72	0.2568	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Call			690.84880	813.277	15.40	0.9706	0.00	0	15,000
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Put			9.44880	5.077	15.40	0.0294	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Call			681.37730	803.434	15.32	0.9697	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Put			9.97730	5.234	15.32	0.0303	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Call			625.11640	744.686	14.89	0.9626	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call			1,094.87390	1,221.626	17.07	0.9834	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put			4.97390	3.626	17.07	0.0166	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call			689.95910	810.125	14.66	0.9455	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put			20.05910	12.125	14.66	0.0545	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			858.47640	979.332	14.97	0.9293	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			31.57640	21.832	14.97	0.0707	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,701.64740	1,831.543	16.96	0.9940	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			2.14740	1.543	16.96	0.0060	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Call			0.00000	501.437	15.03	0.7057	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Put			0.00000	136.237	15.03	0.2943	1,362,369.00	10,000	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call			155.03820	200.009	15.82	0.3884	0.00	0	20,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put			520.43820	434.809	15.82	0.6116	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call			700.59130	810.824	14.78	0.8727	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put			65.99130	45.624	14.78	0.1273	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call			621.64780	727.000	14.84	0.8380	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Put			87.04780	61.800	14.84	0.1620	0.00	0	10,000
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			165.33740	204.898	16.19	0.3535	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			660.13740	569.098	16.19	0.6465	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			130.60360	163.493	16.54	0.2953	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			785.40360	687.693	16.54	0.7047	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			1,188.63850	1,310.765	14.77	0.9558	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			23.43850	14.965	14.77	0.0442	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			427.77120	508.990	15.14	0.6602	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			242.57120	193.190	15.14	0.3398	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,865.92840	2,996.332	20.99	0.9984	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			0.72840	0.532	20.99	0.0016	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,700.95830	1,829.810	16.15	0.9872	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			5.75830	4.010	16.15	0.0128	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,562.71650	1,690.982	15.56	0.9834	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			7.51650	5.182	15.56	0.0166	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			979.83140	1,095.336	14.86	0.9121	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			49.53140	34.437	14.86	0.0879	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			575.06400	667.698	15.04	0.7531	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			164.76400	126.798	15.04	0.2469	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			3,107.06630	3,237.494	20.22	0.9982	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	12/02/2016	Foreign Exchange Option	11.60	Put			0.96630	0.694	20.22	0.0018	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			171.02770	206.294	16.79	0.3135	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			864.92770	769.494	16.79	0.6865	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			903.46220	1,010.298	14.91	0.8407	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			109.56220	85.498	14.91	0.1593	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			641.12380	730.913	15.11	0.7248	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			217.22380	176.113	15.11	0.2752	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			333.35600	391.083	15.75	0.4930	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			519.45600	446.283	15.75	0.5070	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			382.43630	445.746	15.61	0.5257	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			483.23630	415.446	15.61	0.4743	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			163.96390	196.689	17.24	0.2779	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,064.76390	966.389	17.24	0.7221	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,941.52940	3,072.129	19.24	0.9957	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			2.32940	1.829	19.24	0.0043	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			1,288.03880	1,406.331	14.86	0.9241	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			48.83880	36.031	14.86	0.0759	0.00	0	150
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			471.72930	546.580	15.45	0.5967	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			379.92930	323.780	15.45	0.4033	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			948.12160	1,055.157	14.85	0.8360	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			118.72160	94.557	14.85	0.1640	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			507.40260	585.165	15.35	0.6166	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			358.00260	304.565	15.35	0.3834	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			505.93110	583.219	15.41	0.6100	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			371.43110	317.519	15.41	0.3900	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			516.23160	594.323	15.39	0.6172	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			361.73160	308.623	15.39	0.3828	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			511.06130	588.752	15.40	0.6136	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			366.56130	313.052	15.40	0.3864	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			509.38620	586.263	15.42	0.6018	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			392.08620	337.663	15.42	0.3982	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,259.50050	2,388.570	17.02	0.9801	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			11.90050	9.670	17.02	0.0199	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,736.61380	3,867.729	20.56	0.9980	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			1.21380	0.929	20.56	0.0020	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,238.02220	3,368.919	19.33	0.9956	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			2.62220	2.119	19.33	0.0044	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			3,188.23050	3,319.098	19.20	0.9952	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			2.83050	2.298	19.20	0.0048	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			4.22150	6.469	24.86	0.0104	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			5,448.82150	5,319.669	24.86	0.9896	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			135.98550	162.520	18.27	0.2129	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,500.58550	1,395.720	18.27	0.7871	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			98.95000	119.809	18.95	0.1626	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			1,813.55000	1,703.009	18.95	0.8374	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			78.89270	96.105	19.39	0.1335	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	16.75	Put			2,043.49270	1,929.305	19.39	0.8665	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			195.67870	231.176	17.46	0.2882	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,160.27870	1,064.376	17.46	0.7118	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			178.54060	211.555	17.66	0.2673	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			1,243.14060	1,144.755	17.66	0.7327	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			140.97290	168.293	18.19	0.2195	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			1,465.57290	1,361.493	18.19	0.7805	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			310.41170	361.092	16.46	0.4138	0.00	0	350
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			775.01170	694.292	16.46	0.5862	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			304.73520	354.721	16.50	0.4081	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			789.33520	707.921	16.50	0.5919	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			224.64430	264.219	17.16	0.3220	0.00	0	1,400
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			1,039.24430	947.419	17.16	0.6780	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			490.92260	563.778	15.60	0.5714	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			455.52260	396.978	15.60	0.4286	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			427.63090	491.618	15.76	0.5217	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			542.23090	474.818	15.76	0.4783	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			379.92590	438.727	16.02	0.4800	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			624.52590	551.927	16.02	0.5200	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			618.52640	701.343	15.33	0.6548	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			333.12640	284.543	15.33	0.3452	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			570.06930	649.293	15.42	0.6249	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			374.66930	322.493	15.42	0.3751	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			514.70650	589.543	15.54	0.5881	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			429.30650	372.743	15.54	0.4119	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			794.18000	888.391	15.01	0.7473	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			218.78000	181.592	15.01	0.2527	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			730.25050	820.589	15.12	0.7163	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			254.85050	213.789	15.12	0.2837	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			635.31470	719.328	15.29	0.6646	0.00	0	1,676
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			319.91470	272.528	15.29	0.3354	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			940.71830	1,044.491	14.91	0.8061	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			155.31830	127.691	14.91	0.1939	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			868.52410	967.907	14.93	0.7794	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			183.12410	151.107	14.93	0.2206	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			800.76660	895.358	15.00	0.7504	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			215.36660	178.558	15.00	0.2496	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,128.48840	1,239.311	14.87	0.8625	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			103.08840	82.511	14.87	0.1375	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			986.15300	1,091.790	14.90	0.8212	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			140.75300	114.990	14.90	0.1788	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			978.50640	1,083.839	14.90	0.8187	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			143.10640	117.039	14.90	0.1813	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,304.82780	1,420.871	14.82	0.9025	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			69.42780	54.071	14.82	0.0975	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,236.45240	1,350.615	14.84	0.8883	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	13.63	Put			81.05240	63.815	14.84	0.1117	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			1,136.64640	1,247.738	14.86	0.8646	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			101.24640	80.938	14.86	0.1354	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,620.83010	1,745.533	15.28	0.9442	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			35.43010	28.733	15.28	0.0558	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,564.24940	1,688.295	15.14	0.9392	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			38.84940	31.495	15.14	0.0608	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			1,348.25640	1,465.405	14.81	0.9107	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			62.85640	48.605	14.81	0.0893	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			2,004.42350	2,132.292	16.26	0.9691	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			19.02350	15.492	16.26	0.0309	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,859.45540	1,986.352	15.89	0.9613	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			24.05540	19.552	15.89	0.0387	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,715.76570	1,841.443	15.53	0.9518	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			30.36570	24.643	15.53	0.0482	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			2,533.46200	2,663.431	17.58	0.9864	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			8.06200	6.631	17.58	0.0136	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			2,248.21770	2,377.281	16.87	0.9788	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			12.81770	10.481	16.87	0.0212	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			2,062.71090	2,190.909	16.41	0.9717	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			17.31090	14.109	16.41	0.0283	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,741.14100	2,871.546	18.10	0.9902	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			5.74100	4.746	18.10	0.0098	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,731.23500	2,861.622	18.07	0.9901	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			5.83500	4.822	18.07	0.0099	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,681.72790	2,812.023	17.95	0.9892	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			6.32790	5.223	17.95	0.0108	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,840.27830	2,970.843	18.34	0.9916	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			4.87830	4.043	18.34	0.0084	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,790.69260	2,921.181	18.22	0.9909	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			5.29260	4.381	18.22	0.0091	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,751.04850	2,881.471	18.12	0.9904	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			5.64850	4.671	18.12	0.0096	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,989.23910	3,119.977	18.71	0.9934	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			3.83910	3.177	18.71	0.0066	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,959.41820	3,090.134	18.64	0.9931	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			4.01820	3.334	18.64	0.0069	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,879.96970	3,010.592	18.44	0.9921	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			4.56970	3.791	18.44	0.0079	0.00	0	788
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,497.42420	1,619.275	14.98	0.9300	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			46.82420	37.175	14.98	0.0700	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			558.55820	636.628	15.52	0.6122	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			397.95820	344.528	15.52	0.3878	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			435.68200	498.598	15.97	0.5080	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			596.88200	528.098	15.97	0.4920	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,235.18980	1,348.180	14.90	0.8743	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			96.38980	77.680	14.90	0.1257	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,398.45560	1,515.351	14.81	0.9015	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			74.05560	59.051	14.81	0.0985	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			362.03710	416.279	16.51	0.4337	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			787.63710	709.979	16.51	0.5663	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			200.98940	235.236	17.88	0.2721	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,336.58940	1,238.936	17.88	0.7279	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,029.52470	3,160.561	18.23	0.9918	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			5.12470	4.261	18.23	0.0082	0.00	0	250
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,092.10570	1,198.021	15.03	0.7991	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			185.80570	159.121	15.03	0.2009	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			379.43890	432.606	16.90	0.4148	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			923.13890	843.706	16.90	0.5852	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			222.36750	255.631	18.53	0.2597	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,615.26750	1,515.731	18.53	0.7403	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,103.29270	3,235.415	17.15	0.9901	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			6.19270	5.515	17.15	0.0099	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,490.98810	1,609.527	14.91	0.8866	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			93.88810	79.627	14.91	0.1134	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			342.18550	390.221	17.36	0.3714	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,105.08550	1,020.321	17.36	0.6286	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			958.90660	1,055.223	15.23	0.7229	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			305.40660	268.523	15.23	0.2771	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			423.02630	477.803	17.09	0.4185	14,334.08	30	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			999.52630	921.103	17.09	0.5815	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,185.19090	3,318.643	16.40	0.9881	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			7.49090	7.244	16.40	0.0119	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,589.81030	1,710.187	14.90	0.8763	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			112.11030	98.787	14.90	0.1237	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			329.29780	371.181	18.22	0.3225	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,481.59780	1,389.781	18.22	0.6775	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			236.78890	269.602	19.23	0.2440	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,959.08890	1,858.202	19.23	0.7560	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			741.55430	821.859	15.97	0.5939	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			573.45430	519.959	15.97	0.4061	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,814.27200	2,949.786	15.25	0.9804	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			10.57200	12.086	15.25	0.0196	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			521.71320	583.469	16.98	0.4558	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			968.01320	895.769	16.98	0.5442	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			0.00000	964.175	15.66	0.6498	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			0.00000	421.175	15.66	0.3502	3,461,640.61	8,219	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			0.00000	489.866	17.57	0.3939	4,026,211.12	8,219	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			0.00000	1,126.866	17.57	0.6061	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,792.61010	1,916.983	14.94	0.8981	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			91.11010	81.383	14.94	0.1019	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,810.04870	1,934.664	14.95	0.9005	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	09/06/2016	Foreign Exchange Option	13.29	Put		88.54870	79.064	14.95	0.0995	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		1,801.32110	1,925.816	14.94	0.8993	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		89.82110	80.216	14.94	0.1007	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		2,264.15860	2,159.540	19.72	0.7780	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		2,875.71960	3,008.154	15.13	0.9814	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		13.31960	11.554	15.13	0.0186	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		1,813.91830	1,938.251	14.92	0.8987	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		91.51830	81.651	14.92	0.1013	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		1,618.65910	1,739.197	14.87	0.8680	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		126.25910	112.597	14.87	0.1320	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		1,901.59420	2,027.108	14.94	0.9104	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		79.19420	70.508	14.94	0.0896	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		1,822.62200	1,947.079	14.92	0.8999	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		90.22200	80.479	14.92	0.1001	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		736.80120	814.867	16.16	0.5745	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		644.40120	588.267	16.16	0.4255	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		1,805.22930	1,929.439	14.91	0.8975	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		92.82930	82.839	14.91	0.1025	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		1,643.08110	1,764.710	14.88	0.8723	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		120.68110	108.110	14.88	0.1277	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		355.24570	396.938	18.38	0.3254	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		1,562.84570	1,470.338	18.38	0.6746	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call		0.00000	1,194.768	15.27	0.7316	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put		0.00000	288.168	15.27	0.2684	864,504.90	3,000	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		772.54780	852.862	16.04	0.5929	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		600.14780	546.262	16.04	0.4071	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		243.19060	274.740	19.54	0.2360	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		2,150.79060	2,048.140	19.54	0.7640	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		706.78200	782.902	16.27	0.5586	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		684.38200	626.302	16.27	0.4414	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		0.00000	425.047	18.14	0.3451	2,550,280.80	6,000	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		0.00000	1,368.447	18.14	0.6549	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		130.61410	144.878	21.25	0.1329	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		3,278.21410	3,158.278	21.25	0.8671	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		303.65920	340.093	18.93	0.2841	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,811.25920	1,713.493	18.93	0.7159	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		259.78060	293.263	19.37	0.2497	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		2,047.38060	1,946.663	19.37	0.7503	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		2,163.17700	2,291.518	14.99	0.9389	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		50.77700	44.918	14.99	0.0611	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		2,080.92520	2,208.478	14.97	0.9309	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		58.52520	51.878	14.97	0.0691	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		226.55860	256.140	19.72	0.2220	0.00	0	545
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		3,271.68210	3,406.225	15.57	0.9874	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		8.28210	8.025	15.57	0.0126	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		1,694.71020	1,815.236	14.92	0.8688	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	28/06/2016	Foreign Exchange Option	13.50	Put			131.31020	117.036	14.92	0.1312	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			326.86580	364.422	19.10	0.2889	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,883.46580	1,786.222	19.10	0.7111	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			262.94690	294.879	19.71	0.2405	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,239.54690	2,136.679	19.71	0.7595	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			274.65900	305.175	20.29	0.2295	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,582.05900	2,476.575	20.29	0.7705	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,351.56000	3,487.156	14.95	0.9870	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			8.96000	8.556	14.95	0.0130	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,790.66900	1,908.454	14.86	0.8652	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			148.06900	129.854	14.86	0.1348	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			317.03720	352.018	19.87	0.2602	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,304.43720	2,203.418	19.87	0.7398	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,524.73150	2,654.828	13.98	0.9543	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			41.23150	34.628	13.98	0.0457	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			711.92860	777.698	17.28	0.4920	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,048.42860	977.498	17.28	0.5080	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,883.77120	2,002.095	14.75	0.8636	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			159.27120	140.295	14.75	0.1364	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			308.25130	338.688	20.62	0.2346	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,783.75130	2,676.888	20.62	0.7654	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			282.08000	310.151	20.92	0.2167	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,987.58000	2,878.351	20.92	0.7833	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,434.00570	3,571.094	14.48	0.9865	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			9.50570	9.294	14.48	0.0135	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			319.20700	349.483	20.74	0.2355	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,864.70700	2,757.183	20.74	0.7645	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,917.36110	2,035.309	14.68	0.8636	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			162.86110	143.009	14.68	0.1364	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,767.30100	1,881.258	14.98	0.8325	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			212.80100	188.958	14.98	0.1675	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			326.42590	357.393	20.66	0.2403	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,811.92590	2,705.093	20.66	0.7597	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,715.87390	1,828.838	15.10	0.8192	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			235.87390	210.938	15.10	0.1808	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			390.86370	427.635	20.08	0.2805	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,430.86370	2,329.735	20.08	0.7195	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,093.53330	2,207.974	14.37	0.8890	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			123.93330	110.374	14.37	0.1110	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,109.65850	2,224.488	14.34	0.8917	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			120.05850	106.888	14.34	0.1083	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,101.58690	2,216.221	14.36	0.8904	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			121.98690	108.621	14.36	0.1096	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			359.34370	386.153	20.59	0.2513	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,768.44370	2,680.353	20.59	0.7487	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,113.44930	2,216.329	14.33	0.8892	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		122.54930	110.529	14.33	0.1108	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		2,105.40970	2,208.109	14.34	0.8879	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		124.50970	112.309	14.34	0.1121	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		386.52500	415.277	20.33	0.2682	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,595.62500	2,509.477	20.33	0.7318	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		2,162.11690	2,266.047	14.23	0.8972	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		111.21690	100.247	14.23	0.1028	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		2,121.50980	2,224.568	14.31	0.8906	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		120.60980	108.768	14.31	0.1094	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,985.18650	2,058.482	14.62	0.8573	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		168.98650	156.882	14.62	0.1427	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		314.56600	331.322	21.34	0.2152	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,248.36600	3,179.722	21.34	0.7848	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		300.02300	314.474	21.55	0.2050	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,393.82300	3,322.874	21.55	0.7950	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		3,526.24050	3,612.378	14.06	0.9850	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		10.04050	10.778	14.06	0.0150	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		2,067.74090	2,065.790	14.52	0.8478	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		172.64090	177.090	14.52	0.1522	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		324.31360	323.765	22.21	0.1988	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,699.21360	3,705.065	22.21	0.8012	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		318.97810	318.574	22.37	0.1952	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,773.87810	3,779.874	22.37	0.8048	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,605.83480	3,601.485	13.75	0.9829	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		10.73480	12.785	13.75	0.0171	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		2,159.14780	2,073.320	14.39	0.8378	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		171.14780	199.820	14.39	0.1622	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		344.71440	329.940	23.47	0.1874	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,256.71440	4,356.440	23.47	0.8126	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		3,699.51860	3,588.966	13.44	0.9802	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		11.51860	15.466	13.44	0.0198	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		1,972.77980	2,763.880	12.65	0.9435	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		94.87980	49.680	12.65	0.0565	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		1,988.70710	2,781.740	12.61	0.9454	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		90.80710	47.540	12.61	0.0546	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		1,980.73040	2,772.802	12.63	0.9445	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		92.83040	48.602	12.63	0.0555	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		2,076.44100	2,104.366	14.38	0.8341	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		221.64100	212.266	14.38	0.1659	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		343.28480	344.927	24.16	0.1861	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		4,738.48480	4,702.827	24.16	0.8139	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		2,221.57660	2,251.810	13.97	0.8644	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		15.71000	17.452	13.37	0.0215	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		2,229.08190	2,259.424	13.94	0.8659	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		164.28190	157.324	13.94	0.1341	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		166.77660	159.710	13.97	0.1356	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	19.81	Call			340.70600	342.324	24.28	0.1843	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,795.90600	4,760.224	24.28	0.8157	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,214.09480	2,244.220	13.99	0.8629	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			169.29480	162.120	13.99	0.1371	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,570.51000	3,609.552	13.37	0.9785	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,317.18020	1,372.747	17.19	0.5834	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,075.78020	1,031.247	17.19	0.4166	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,313.39560	1,368.863	17.21	0.5820	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,081.99560	1,037.363	17.21	0.4180	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,320.97950	1,376.647	17.17	0.5847	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,069.57950	1,025.147	17.17	0.4153	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,188.05200	1,108.506	17.40	0.3971	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,531.93380	1,625.501	17.42	0.6018	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,194.33380	1,114.601	17.42	0.3982	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,539.38360	1,633.332	17.39	0.6041	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,181.78360	1,102.432	17.39	0.3959	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,535.65200	1,629.406	17.40	0.6029	0.00	0	0
Total \$ / R Option												12,279,340.51	35,468	2,228,919
Total \$ / R												2,436,193,417.91	198,625	2,948,703
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			14.67130		14.54290			0.0000	58,685.20	4	1,239
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			14.91680		14.78540			0.0000	447,504.00	30	981
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.15660		15.02240			0.0000	0.00	0	130
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.40580		15.29090			0.0000	0.00	0	55
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.39210		15.35480			0.0000	0.00	0	0
Total \$ / R MAXI Future												506,189.20	34	2,405
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			0.00000	0.501	58.89	0.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			268,290.00000	281,130.506	58.70	1.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			0.00000	0.506	58.70	0.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			270,290.00000	283,130.498	59.09	1.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			0.00000	0.498	59.09	0.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			269,290.00000	282,130.501	58.89	1.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			240,533.20620	253,494.664	17.27	0.9834	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			993.20620	814.664	17.27	0.0166	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			239,549.21290	252,507.623	17.24	0.9831	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			1,009.21290	827.623	17.24	0.0169	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			238,565.47040	251,520.784	17.22	0.9829	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			1,025.47040	840.784	17.22	0.0171	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			169,366.44950	181,615.342	14.89	0.8806	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			11,126.44950	9,955.342	14.89	0.1194	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			168,519.24200	180,754.208	14.89	0.8793	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			11,279.24200	10,094.208	14.89	0.1207	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			167,673.66410	179,894.366	14.89	0.8779	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			11,433.66410	10,234.366	14.89	0.1221	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		15.01	Call			102,893.57400	109,648.688	16.49	0.5992	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Put			74,803.57400	70,068.688	16.49	0.4008	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Call			103,764.60850	110,562.709	16.45	0.6028	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Put			73,674.60850	68,982.709	16.45	0.3972	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.00	Call			103,328.09740	110,104.689	16.47	0.6010	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.00	Put			74,238.09740	69,524.689	16.47	0.3990	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Call			120,285.31290	122,563.927	16.45	0.5956	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Put			83,805.31290	82,353.927	16.45	0.4044	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Call			119,866.61060	122,136.845	16.47	0.5940	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Put			84,386.61060	82,926.845	16.47	0.4060	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			119,450.29310	121,710.937	16.48	0.5924	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			84,970.29310	83,500.937	16.48	0.4076	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												506,189.20	34	2,405
£ / R	On	11/12/2015	Foreign Exchange Future			21.97890		21.92020			0.0000	30,792,438.90	1,401	23,922
£ / R	On	12/01/2016	Foreign Exchange Future			22.11110		22.04990			0.0000	0.00	0	15
£ / R	On	26/02/2016	Foreign Exchange Future			22.28220		22.22150			0.0000	0.00	0	163
£ / R	On	29/02/2016	Foreign Exchange Future			22.29390		22.23290			0.0000	0.00	0	47
£ / R	On	07/03/2016	Foreign Exchange Future			22.32060		22.25970			0.0000	0.00	0	50
£ / R	On	14/03/2016	Foreign Exchange Future			22.34800		22.28720			0.0000	15,017,856.00	672	29,255
£ / R	On	13/06/2016	Foreign Exchange Future			22.71150		22.64750			0.0000	9,084,600.00	400	443
£ / R	On	08/09/2016	Foreign Exchange Future			23.08250		23.01460			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			23.09590		23.06240			0.0000	230,959.00	10	210
£ / R	On	19/12/2016	Foreign Exchange Future			23.09110		23.25290			0.0000	0.00	0	0
Total £ / R Future												55,125,853.90	2,483	54,105
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			4,050.21280	4,108.900	22.59	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			0.01280	0.000	22.59	0.0000	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			3,760.21520	3,818.900	24.20	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			0.01520	0.000	24.20	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			3,430.21840	3,488.900	26.04	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			0.01840	0.000	26.04	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			3,420.21850	3,478.900	26.09	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			0.01850	0.000	26.09	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			3,410.21870	3,468.900	26.15	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			0.01870	0.000	26.15	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			2,520.23310	2,578.901	31.10	1.0000	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			0.03310	0.001	31.10	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,920.31180	1,978.979	31.61	0.9995	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			0.11180	0.079	31.61	0.0005	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,800.36820	1,859.013	30.58	0.9993	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			0.16820	0.113	30.58	0.0007	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			1,690.44610	1,749.059	29.64	0.9990	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			0.24610	0.159	29.64	0.0010	0.00	0	20,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call		1,590.54990	1,649.119	28.78	0.9987	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put		0.34990	0.219	28.78	0.0013	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call		1,171.82390	1,229.815	25.17	0.9943	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put		1.62390	0.915	25.17	0.0057	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		1,151.95080	1,209.883	25.00	0.9939	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		1.75080	0.983	25.00	0.0061	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call		1,112.23650	1,170.036	24.66	0.9930	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put		2.03650	1.136	24.66	0.0070	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call		729.37520	784.428	21.68	0.9675	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put		9.17520	5.528	21.68	0.0325	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call		586.65300	639.294	20.57	0.9413	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put		16.45300	10.394	20.57	0.0587	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call		449.55460	498.379	19.47	0.8956	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put		29.35460	19.479	19.47	0.1044	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call		195.64800	229.531	17.11	0.6828	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put		95.44800	70.631	17.11	0.3172	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call		1.32460	1.386	24.85	0.0085	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put		1,281.12460	1,222.486	24.85	0.9915	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call		1,017.49400	1,070.809	12.88	0.8861	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put		57.59400	49.709	12.88	0.1139	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call		640.29830	684.157	14.07	0.5653	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put		508.79830	491.957	14.07	0.4347	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call		686.81680	732.684	14.03	0.5837	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put		483.91680	468.784	14.03	0.4163	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put		540.19660	524.195	14.07	0.4348	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call		679.89660	724.795	14.07	0.5652	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		3,120.55610	3,183.428	16.47	0.9669	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		23.35610	25.428	16.47	0.0331	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		3,110.69990	3,173.565	16.44	0.9667	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		23.49990	25.565	16.44	0.0333	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		3,100.84470	3,163.704	16.41	0.9665	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		23.64470	25.704	16.41	0.0335	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		2,358.75520	2,415.990	14.60	0.8496	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		201.25520	194.490	14.60	0.1504	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		2,350.52050	2,407.708	14.60	0.8486	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		203.02050	196.208	14.60	0.1514	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call		2,342.29360	2,399.441	14.60	0.8475	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put		204.79360	197.941	14.60	0.1525	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call		1,611.08920	1,656.311	15.30	0.6329	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put		856.48920	833.811	15.30	0.3671	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call		1,605.82460	1,650.975	15.31	0.6316	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		861.22460	838.475	15.31	0.3684	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		520.25630	539.487	18.27	0.2628	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		3,355.65630	3,306.987	18.27	0.7372	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		2,280.25880	2,336.405	15.15	0.7619	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put		465.65880	453.905	15.15	0.2381	0.00	0	12,264

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,616.36810	1,661.654	15.30	0.6342	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			851.76810	829.154	15.30	0.3658	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,307.66040	1,328.869	15.80	0.5385	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,255.26040	1,242.969	15.80	0.4615	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,316.22700	1,337.517	15.79	0.5409	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,243.82700	1,231.617	15.79	0.4591	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,311.93330	1,333.183	15.80	0.5397	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,249.53330	1,237.283	15.80	0.4603	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,783.52670	1,694.839	15.69	0.5817	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,160.62670	1,233.739	15.69	0.4183	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,778.87170	1,690.199	15.70	0.5806	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,165.97170	1,239.099	15.70	0.4194	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,774.22870	1,685.561	15.70	0.5795	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,171.32870	1,244.461	15.70	0.4205	0.00	0	0
Total £ / R Option												0.00	0	124,708
Total £ / R												55,125,853.90	2,483	178,813
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11942		0.11790			0.0000	0.00	0	7,667
¥ / R	On	14/03/2016	Foreign Exchange Future			0.12172		0.12017			0.0000	54,287.57	446	2,097
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12404		0.12246			0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Future			0.12657		0.12513			0.0000	0.00	0	0
Total ¥ / R Future												54,287.57	446	9,764
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,790.50000	2,942.200	21.10	1.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.00000	0.000	21.10	0.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,790.50630	1,942.206	50.27	1.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			0.00630	0.006	50.27	0.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			790.61560	942.214	25.69	0.9998	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			0.11560	0.014	25.69	0.0002	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			6.29540	5.597	17.70	0.0139	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,069.86090	1,208.787	14.67	0.9156	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			53.36090	36.687	14.67	0.0844	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			385.39870	468.627	15.14	0.5876	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			368.89870	296.527	15.14	0.4124	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			2,022.79540	2,177.697	17.70	0.9861	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			329.87050	385.383	17.61	0.3789	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,084.27050	981.683	17.61	0.6211	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,354.04640	1,493.822	15.36	0.8738	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			108.44640	90.122	15.36	0.1262	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			675.51970	774.041	15.72	0.6367	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			429.91970	370.341	15.72	0.3633	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			1,677.68800	1,806.848	16.34	0.8514	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			164.98800	150.248	16.34	0.1486	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			997.46640	1,097.618	16.61	0.6685	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			484.76640	441.018	16.61	0.3315	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			595.60970	664.757	18.23	0.4661	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			1,082.90970	1,008.157	18.23	0.5339	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												54,287.57	446	9,764
€ / R	On	11/12/2015	Foreign Exchange Future			15.95670		15.73590			0.0000	151,445,039.70	9,491	64,465
€ / R	On	29/12/2015	Foreign Exchange Future			16.01160		15.79080			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			16.10670		15.88280			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			16.11930		15.89540			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			16.18600		15.96160			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			16.20830		15.98380			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			16.24030		16.01530			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			16.26320		16.03810			0.0000	232,238,496.00	14,280	43,005
€ / R	On	13/06/2016	Foreign Exchange Future			16.57060		16.34010			0.0000	0.00	0	4,430
€ / R	On	19/09/2016	Foreign Exchange Future			16.90330		16.69100			0.0000	169,033.00	10	700
€ / R	On	19/12/2016	Foreign Exchange Future			16.95010		16.99080			0.0000	0.00	0	4,500
Total € / R Future												383,852,568.70	23,781	117,139
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			122.10550	37.316	17.82	0.2428	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Call			4.63250	14.174	19.28	0.1067	0.00	0	25,000
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Put			578.73250	367.474	19.28	0.8933	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			1.67460	4.814	20.94	0.0397	0.00	0	6,675
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			765.77460	548.114	20.94	0.9603	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			2.18020	0.485	25.69	0.0042	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			698.46310	917.264	25.34	0.9952	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			2.56310	0.564	25.34	0.0048	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			455.86030	668.933	22.70	0.9814	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			9.96030	2.233	22.70	0.0186	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			78.00550	214.016	17.82	0.7572	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Put			0.67000	0.175	28.08	0.0015	0.00	0	65,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			747.85780	967.139	25.91	0.9962	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1.95780	0.439	25.91	0.0038	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			737.96590	957.161	25.80	0.9960	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2.06590	0.461	25.80	0.0040	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			728.08020	947.185	25.69	0.9958	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			0.01800	0.000	29.91	0.0000	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,705.92010	1,926.700	30.87	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			0.02010	0.000	30.87	0.0000	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,435.94070	1,656.713	32.85	0.9999	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			0.04070	0.013	32.85	0.0001	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Call			936.57000	1,156.875	28.08	0.9985	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.00000	0.000	21.48	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,685.90940	2,906.700	23.67	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			0.00940	0.000	23.67	0.0000	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,885.91730	2,106.700	29.54	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			0.01730	0.000	29.54	0.0000	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,835.91800	2,056.700	29.91	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,785.90000	5,006.700	21.48	1.0000	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			260.82310	405.496	14.15	0.7244	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			170.02310	93.896	14.15	0.2756	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			539.13460	733.200	14.05	0.9140	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			48.33460	21.600	14.05	0.0860	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,295.27520	1,509.540	15.16	0.9642	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			22.47520	12.840	15.16	0.0358	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,285.86350	1,499.900	15.15	0.9633	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			23.06350	13.200	15.15	0.0367	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,276.46530	1,490.270	15.14	0.9624	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			23.66530	13.570	15.14	0.0376	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			1,073.64540	1,281.073	14.91	0.9369	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			40.84540	24.373	14.91	0.0631	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			1,010.98840	1,215.813	14.84	0.9264	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			48.18840	29.113	14.84	0.0736	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			836.39990	1,026.412	14.68	0.8744	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			90.99990	57.112	14.68	0.1256	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			567.62460	727.537	14.66	0.7619	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			192.22460	128.237	14.66	0.2381	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			751.82100	919.612	14.66	0.7858	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			190.22100	133.612	14.66	0.2142	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			383.08630	496.495	14.97	0.5597	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			481.48630	370.495	14.97	0.4403	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			691.70320	850.160	14.75	0.7403	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			247.90320	181.860	14.75	0.2597	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			716.09580	873.375	14.70	0.7303	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			270.79580	203.075	14.70	0.2697	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			2,208.29410	2,429.695	16.86	0.9707	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			20.19410	16.495	16.86	0.0293	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,995.51010	3,219.340	19.02	0.9891	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			7.41010	6.140	19.02	0.0109	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,847.03250	3,070.585	18.62	0.9869	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			8.93250	7.385	18.62	0.0131	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			448.50170	561.401	15.09	0.5512	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			560.40170	448.201	15.09	0.4488	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			391.61760	491.152	15.22	0.5041	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			653.51760	527.952	15.22	0.4959	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			223.57910	286.609	16.05	0.3362	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			1,085.47910	923.409	16.05	0.6638	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			538.03790	668.134	14.97	0.6143	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			449.93790	354.934	14.97	0.3857	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			518.53650	645.747	15.00	0.6017	0.00	0	1,892
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			470.43650	372.547	15.00	0.3983	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			513.74420	640.235	15.00	0.5986	0.00	0	650

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	16.00	Put			475.64420	377.035	15.00	0.4014	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			1,189.70720	1,383.897	14.70	0.8729	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			111.60720	80.697	14.70	0.1271	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,117.49460	1,307.612	14.70	0.8557	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			129.39460	94.412	14.70	0.1443	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			880.12850	1,051.299	14.69	0.7834	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			212.02850	158.099	14.69	0.2166	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			2,033.46990	2,253.838	16.38	0.9634	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			25.36990	20.638	16.38	0.0366	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,496.54370	1,705.422	14.84	0.9263	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			58.44370	42.222	14.84	0.0737	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,238.92830	1,435.656	14.70	0.8836	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			100.82830	72.456	14.70	0.1164	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			2,072.21300	2,292.834	16.49	0.9652	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			24.11300	19.634	16.49	0.0348	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,062.52080	2,283.080	16.46	0.9647	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			24.42080	19.880	16.46	0.0353	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			2,052.83330	2,273.330	16.43	0.9643	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			24.73330	20.130	16.43	0.0357	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,212.93890	2,430.043	15.21	0.9291	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			72.83890	59.443	15.21	0.0709	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,354.88590	1,534.706	14.71	0.8011	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			912.28940	1,051.769	15.14	0.6553	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			532.18940	441.169	15.14	0.3447	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			254.78590	204.106	14.71	0.1989	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,347.75880	1,527.135	14.72	0.7993	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			257.65880	206.535	14.72	0.2007	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,340.65370	1,519.588	14.72	0.7975	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			260.55370	208.988	14.72	0.2025	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			224.68720	190.097	14.66	0.1560	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,957.98450	2,135.407	14.67	0.8427	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			226.98450	192.107	14.67	0.1573	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,973.40240	2,151.403	14.66	0.8452	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			222.40240	188.103	14.66	0.1548	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,965.68720	2,143.397	14.66	0.8440	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,129.18170	1,092.644	16.25	0.5258	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,138.38170	1,142.544	16.25	0.4742	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,125.35350	1,088.881	16.27	0.5244	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,144.55350	1,148.781	16.27	0.4756	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,132.90050	1,096.422	16.24	0.5272	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,132.10050	1,136.322	16.24	0.4728	0.00	0	0
Total € / R Option												0.00	0	465,744
Total € / R												383,852,568.70	23,781	582,883
AU\$ / R	On	11/12/2015	Foreign Exchange Future			10.57450		10.58610			0.0000	41,526,061.50	3,927	12,332

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AUS / R	On	15/01/2016	Foreign Exchange Future			10.62310		10.63380			0.0000	0.00	0	3
AUS / R	On	14/03/2016	Foreign Exchange Future			10.70100		10.71210			0.0000	51,172,182.00	4,782	12,743
AUS / R	On	13/06/2016	Foreign Exchange Future			10.82950		10.84000			0.0000	0.00	0	250
AUS / R	On	19/09/2016	Foreign Exchange Future			10.96480		10.98980			0.0000	0.00	0	500
AUS / R	On	19/12/2016	Foreign Exchange Future			10.92010		11.12840			0.0000	0.00	0	0
Total AU\$ / R Future												92,698,243.50	8,709	25,828
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			986.12120	974.530	31.78	0.9996	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			0.02120	0.030	31.78	0.0004	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			1,286.10000	1,274.515	39.57	0.9998	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			0.00000	0.015	39.57	0.0002	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			3,336.10000	3,324.500	21.99	1.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.00000	0.000	21.99	0.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			388.40570	375.931	19.56	0.9794	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			2.30570	1.431	19.56	0.0206	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			3,286.10000	3,274.500	21.99	1.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.00000	0.000	21.99	0.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			3,236.10000	3,224.500	21.99	1.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.00000	0.000	21.99	0.0000	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			702.25520	690.851	14.52	0.9223	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			18.45520	17.752	14.52	0.0777	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			693.02230	681.552	14.48	0.9196	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			19.22230	18.452	14.48	0.0804	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			683.81710	672.278	14.45	0.9168	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			20.01710	19.178	14.45	0.0832	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			12.65500	13.386	13.58	0.0427	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			764.82070	778.078	13.71	0.8051	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,234.17800	1,223.771	13.65	0.9592	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			12.07800	12.771	13.65	0.0408	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,224.46310	1,214.075	13.62	0.9583	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			12.36310	13.075	13.62	0.0417	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,214.75500	1,204.386	13.58	0.9573	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			939.73590	930.314	12.88	0.9128	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			27.63590	29.314	12.88	0.0872	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			448.14370	443.957	12.30	0.6849	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			136.04370	142.957	12.30	0.3151	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			76.92070	79.078	13.71	0.1949	0.00	0	200
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			122.31030	125.893	12.89	0.2118	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			878.15320	871.149	12.91	0.7940	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			118.15320	121.649	12.91	0.2060	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			870.21740	863.255	12.90	0.7912	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			120.21740	123.755	12.90	0.2088	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			862.31030	855.393	12.89	0.7882	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			988.52340	973.384	13.64	0.7425	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			208.72340	218.585	13.64	0.2575	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,003.17120	987.912	13.66	0.7475	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			203.37120	213.112	13.66	0.2525	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			995.83290	980.637	13.65	0.7450	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			206.03290	215.837	13.65	0.2550	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			405.70690	492.638	14.05	0.4051	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			868.59230	747.583	14.05	0.5924	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			410.19230	497.483	14.05	0.4076	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			863.10550	742.458	14.06	0.5898	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			414.70550	502.358	14.06	0.4102	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			874.10690	752.738	14.05	0.5949	0.00	0	0
Total AU\$ / R Option												0.00	0	1,203
Total AU\$ / R												92,698,243.50	8,709	27,031
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.79800		10.77800			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.97860		10.95680			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.15670		11.13330			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			282.10680	299.839	16.41	0.9705	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			4.10680	1.839	16.41	0.0295	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			272.54070	290.075	16.28	0.9670	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			4.54070	2.075	16.28	0.0330	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			291.71390	309.630	16.54	0.9737	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			3.71390	1.630	16.54	0.0263	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			197.99640	190.043	11.87	0.3884	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			356.32350	370.376	11.86	0.6232	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			189.52350	181.776	11.86	0.3768	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			350.53120	364.479	11.87	0.6174	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			193.73120	185.879	11.87	0.3826	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			344.79640	358.643	11.87	0.6116	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			560.13120	576.203	13.24	0.6261	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			296.83120	289.503	13.24	0.3739	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			554.66990	570.655	13.25	0.6223	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			301.36990	293.955	13.25	0.3777	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			549.25160	565.143	13.26	0.6186	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			305.95160	298.443	13.26	0.3814	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2
CF CANDCO	On	22/12/2015	Foreign Exchange Future			464.40280		346.42770			0.0000	0.00	0	0
Total CF CANDCO CAGJ Future												0.00	0	0
Total CF CANDCO CAGJ												0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Future			14.76470		14.51180			0.0000	0.00	0	6,453

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/03/2016	Foreign Exchange Future			15.08050		14.82550			0.0000	0.00	0	68
CHF / R	On	13/06/2016	Foreign Exchange Future			15.39870		15.13980			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,521
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			9.37600	2.863	28.77	0.0201	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			511.60760	757.682	28.62	0.9791	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			9.80760	2.982	28.62	0.0209	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			530.76430	777.406	28.85	0.9810	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			8.96430	2.706	28.85	0.0190	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			521.17600	767.563	28.77	0.9799	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			410.16790	529.396	15.62	0.5458	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			574.66790	438.896	15.62	0.4542	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			406.43520	524.448	15.62	0.5425	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			580.93520	443.948	15.62	0.4575	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			402.73650	519.530	15.63	0.5392	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			587.23650	449.030	15.63	0.4608	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,082.13130	1,274.858	15.45	0.7454	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			342.33130	276.158	15.45	0.2546	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,075.96850	1,267.801	15.45	0.7434	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			346.16850	279.101	15.45	0.2566	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,088.74570	1,281.937	15.45	0.7474	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			338.94570	273.237	15.45	0.2526	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,521
CNH / R	On	11/12/2015	Foreign Exchange Future			2.25930		2.24870			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.27400		2.26470			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.29340		2.28400			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	25,268
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			2,387.04710	2,493.044	36.99	0.9998	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			0.04710	0.044	36.99	0.0002	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			2,587.04590	2,693.041	39.77	0.9998	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			0.04590	0.041	39.77	0.0002	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			2,487.04650	2,593.043	38.38	0.9998	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			0.04650	0.043	38.38	0.0002	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			402.34840	376.157	15.68	0.3064	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,083.60290	1,149.416	15.65	0.6738	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			436.60290	409.417	15.65	0.3262	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,019.90840	1,084.709	15.62	0.6535	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			472.90840	444.709	15.62	0.3465	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,149.34840	1,216.157	15.68	0.6936	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			686.69380	661.569	15.91	0.3514	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,369.16750	1,436.964	15.93	0.6337	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	2.22	Put			729.16750	702.964	15.93	0.3663	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,313.22740	1,379.916	15.95	0.6187	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			773.22740	745.916	15.95	0.3813	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,426.69380	1,495.569	15.91	0.6486	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,268
DKK / R	On	11/12/2015	Foreign Exchange Future			2.14310		2.11340			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.18660		2.15600			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.23010		2.19900			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,237.38300	1,531.489	29.66	0.9972	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			3.38300	0.489	29.66	0.0028	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,138.99880	1,431.761	29.14	0.9957	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			4.99880	0.762	29.14	0.0043	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,040.43190	1,332.180	28.62	0.9935	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			6.43190	1.180	28.62	0.0065	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			806.13970	981.424	17.61	0.5915	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			746.13970	615.424	17.61	0.4085	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			760.69490	928.452	17.64	0.5714	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			800.69490	662.452	17.64	0.4286	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			855.97940	1,036.457	17.57	0.6115	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			695.97940	570.457	17.57	0.3885	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			682.95570	596.033	18.24	0.2999	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			1,799.06060	2,029.352	18.22	0.7252	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			609.06060	528.352	18.22	0.2748	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			1,735.29840	1,962.520	18.23	0.7127	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			645.29840	561.520	18.23	0.2873	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			1,672.95570	1,897.033	18.24	0.7001	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.14370		0.14230			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.14290		0.14150			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.14220		0.14090			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.14120		0.14150			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,960
Total KES / R												0.00	0	1,960
NGN / R	On	11/12/2015	Foreign Exchange Future			0.07370		0.07310			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06870		0.06920			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06620		0.06650			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06400		0.06460			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	28,268
Total NGN / R												0.00	0	28,268
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.73110		9.67510			0.0000	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Future			9.74000		9.68530			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.83840		9.78080			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.94510		9.88640			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.05770		10.01190			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			585.82900	641.506	29.29	0.9951	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			0.72900	0.406	29.29	0.0049	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			575.90160	631.547	29.17	0.9946	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			0.80160	0.447	29.17	0.0054	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			565.98120	621.592	29.06	0.9941	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			0.88120	0.492	29.06	0.0059	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Call			412.20090	465.527	18.52	0.9533	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Put			6.90090	5.527	18.52	0.0467	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Call			402.71830	455.943	18.46	0.9501	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Put			7.41830	5.943	18.46	0.0499	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Call			393.27160	446.388	18.40	0.9468	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Put			7.97160	6.388	18.40	0.0532	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Call			355.89080	408.490	18.14	0.9314	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Put			10.59080	8.490	18.14	0.0686	0.00	0	10,000
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			673.36340	723.887	11.11	0.9056	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			32.56340	25.487	11.11	0.0944	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			664.50570	714.885	11.10	0.9025	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			33.70570	26.485	11.10	0.0975	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			655.68170	705.916	11.10	0.8993	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			34.88170	27.516	11.10	0.1007	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			951.07970	1,004.652	13.25	0.8613	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			74.67970	69.552	13.25	0.1387	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			968.06690	1,021.813	13.27	0.8661	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			71.66690	66.713	13.27	0.1339	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			959.56140	1,013.220	13.26	0.8637	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			73.16140	68.120	13.26	0.1363	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			781.68840	819.655	13.37	0.7180	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			229.78840	221.955	13.37	0.2820	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			774.82440	812.690	13.36	0.7150	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			232.92440	224.990	13.36	0.2850	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			767.98830	805.758	13.36	0.7121	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			236.08830	228.058	13.36	0.2879	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Option											0.00	0	10,000
Total NZ\$ / R											0.00	0	10,000
QUANTO €On	11/12/2015	Foreign Exchange Future			1.08760		1.08200			0.0000	3,262.80	3	70
QUANTO €On	14/03/2016	Foreign Exchange Future			1.09030		1.08470			0.0000	4,361.20	4	4,337
QUANTO €On	13/06/2016	Foreign Exchange Future			1.09330		1.08770			0.0000	0.00	0	0
QUANTO €On	19/09/2016	Foreign Exchange Future			1.09720		1.09160			0.0000	0.00	0	0
Total QUANTO € / \$ Future											7,624.00	7	4,407
Total QUANTO € / \$											7,624.00	7	4,407
RAIN	On 11/12/2015	Foreign Exchange Future			25,339.64000		25,100.63000			0.0000	0.00	0	0
RAIN	On 13/06/2016	Foreign Exchange Future			26,121.43000		25,876.65000			0.0000	0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Future			10.39990		10.35560			0.0000	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Future			10.54420		10.49810			0.0000	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Future			10.69110		10.64500			0.0000	0.00	0	0
Total SGD / R Future											0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.36	Call			995.63020	1,039.923	33.84	0.9997	0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.36	Put			0.03020	0.023	33.84	0.0003	0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.34	Call			1,015.62600	1,059.921	34.29	0.9997	0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.34	Put			0.02600	0.021	34.29	0.0003	0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.35	Call			1,005.62800	1,049.921	34.01	0.9997	0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.35	Put			0.02800	0.021	34.01	0.0003	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.98	Call			596.36080	634.824	12.39	0.8140	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.98	Put			78.26080	70.624	12.39	0.1860	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Call			588.61710	626.948	12.39	0.8097	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Put			80.51710	72.748	12.39	0.1903	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Call			580.91980	619.119	12.40	0.8054	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Put			82.81980	74.919	12.40	0.1946	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.21	Call			644.86260	678.911	13.12	0.7041	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.21	Put			209.86260	197.811	13.12	0.2959	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.19	Call			657.63730	691.955	13.10	0.7114	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.19	Put			202.63730	190.855	13.10	0.2886	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.20	Call			651.22970	685.413	13.11	0.7077	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.20	Put			206.22970	194.313	13.11	0.2923	0.00	0	0
Total SGD / R Option											0.00	0	0
Total SGD / R											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	11/12/2015	Foreign Exchange Future			5.03620		5.00270			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.98730		4.95400			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			4.94230		4.90870			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			512.70940	546.202	33.27	0.9999	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			0.00940	0.002	33.27	0.0001	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			502.70940	536.203	33.23	0.9999	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			0.00940	0.003	33.23	0.0001	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			492.71130	526.204	33.20	0.9999	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			0.01130	0.004	33.20	0.0001	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			480.03470	510.257	14.54	0.9249	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			16.03470	12.957	14.54	0.0751	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			470.84370	500.859	14.46	0.9216	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			16.84370	13.559	14.46	0.0784	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			461.68990	491.579	14.41	0.9179	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			17.68990	14.279	14.41	0.0821	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			272.38610	296.584	13.82	0.6659	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			123.68610	114.284	13.82	0.3341	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			266.06690	290.074	13.80	0.6583	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			127.36690	117.774	13.80	0.3417	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			259.82620	283.639	13.78	0.6507	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			131.12620	121.339	13.78	0.3493	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.36110		1.35980			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.30140		1.29870			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.23410		1.19720			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	7,689
Total ZMW / R												0.00	0	7,689
Total Futures												2956158844.27	198,617	1,003,140
Total Options												12279340.51	35,468	2,830,574
Grand Total:												2,968,438,184.78	234,085	3,833,714