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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/12/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/12/2015 Foreign Exchange Future			15.18190		14.96230			0.0000	227,728,500.00	15,000	0
\$ / R On 21/12/2015 Foreign Exchange Future			15.18970		14.97300			0.0000	0.00	0	250
\$ / R On 22/12/2015 Foreign Exchange Future			15.18450		14.97490			0.0000	0.00	0	0
\$ / R On 29/12/2015 Foreign Exchange Future			15.20090		14.98890			0.0000	0.00	0	0
\$ / R On 05/01/2016 Foreign Exchange Future			15.22200		15.00910			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			15.24310		15.02920			0.0000	746,911.90	49	4,393
\$ / R On 13/01/2016 Foreign Exchange Future			15.24610		15.03210			0.0000	0.00	0	1,176
\$ / R On 15/01/2016 Foreign Exchange Future			15.25210		15.03780			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			15.28700		15.07140			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			15.29260		15.07700			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			15.33180		15.11560			0.0000	0.00	0	106
\$ / R On 19/02/2016 Foreign Exchange Future			15.35140		15.13490			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			15.36830		15.15110			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			15.37110		15.15380			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			15.37960		15.16200			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			15.38530		15.16740			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			15.39950		15.18090			0.0000	0.00	0	187
\$ / R On 11/03/2016 Foreign Exchange Future			15.41080		15.19170			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.41930		15.19980			0.0000	1,030,302,206.70	66,819	1,044,264
\$ / R On 15/03/2016 Foreign Exchange Future			15.42220		15.20250			0.0000	0.00	0	50
\$ / R On 16/03/2016 Foreign Exchange Future			15.42500		15.20530			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/03/2016	Foreign Exchange Future			15.44490		15.22340			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			15.46210		15.23860			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			15.51070		15.28170			0.0000	0.00	0	50
\$ / R	On	18/04/2016	Foreign Exchange Future			15.51930		15.28930			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			15.54220		15.30960			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			15.58220		15.34520			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.59080		15.35280			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			15.63090		15.38830			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.64230		15.39850			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			15.65950		15.41370			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.66520		15.41880			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.66810		15.42130			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.67950		15.43150			0.0000	15,679.50	1	53,694
\$ / R	On	24/06/2016	Foreign Exchange Future			15.71130		15.46130			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.72310		15.47330			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.80880		15.56050			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.85320		15.60560			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.89760		15.65080			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.93010		15.68380			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.93600		15.68990			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.93900		15.69290			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.95080		15.70490			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.95670		15.71090			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.96850		15.72290			0.0000	0.00	0	33,314
\$ / R	On	28/09/2016	Foreign Exchange Future			15.99650		15.75370			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.08470		15.84940			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.18870		15.96220			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.23920		16.01680			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.25490		16.03390			0.0000	0.00	0	6,418
\$ / R	On	13/03/2017	Foreign Exchange Future			16.46720		16.24670			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			16.71330		16.49490			0.0000	0.00	0	0
Total \$ / R Future												1,258,793,298.10	81,869	1,145,753
\$ / R	On	17/12/2015	Foreign Exchange Option	14.42	Call			555.62100	761.900	20.99	1.0000	0.00	0	0
\$ / R	On	17/12/2015	Foreign Exchange Option	14.42	Put			13.32100	0.000	20.99	0.0000	0.00	0	0
\$ / R	On	17/12/2015	Foreign Exchange Option	14.41	Call			565.00500	771.900	20.99	1.0000	0.00	0	0
\$ / R	On	17/12/2015	Foreign Exchange Option	14.41	Put			12.70500	0.000	20.99	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			4,173.04440	4,389.704	78.42	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			0.04440	0.004	78.42	0.0000	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			3,833.04650	4,049.700	65.21	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			0.04650	0.001	65.21	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			3,823.04660	4,039.700	64.82	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			0.04660	0.001	64.82	0.0000	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			838.36190	1,040.451	26.77	0.9945	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			15.36190	0.751	26.77	0.0055	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			1.22730	0.023	42.49	0.0001	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			2,898.22730	2,680.323	42.49	0.9999	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Call			1,019.97080	1,215.182	27.39	0.9956	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Put			15.07080	0.682	27.39	0.0044	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Call			1,010.26080	1,205.214	27.31	0.9954	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Put			15.36080	0.715	27.31	0.0046	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Call			595.65270	760.274	24.04	0.9660	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Put			14.78740	0.651	27.46	0.0042	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Put			50.75270	5.774	24.04	0.0340	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Call			1,097.87300	1,294.969	27.97	0.9969	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Put			12.97300	0.469	27.97	0.0031	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Call			1,088.11520	1,284.991	27.90	0.9968	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Put			13.21520	0.491	27.90	0.0032	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Call			1,029.68740	1,225.151	27.46	0.9958	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call			1,087.76520	1,284.820	23.10	0.9831	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put			18.86520	3.920	23.10	0.0169	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call			1,501.27930	1,702.286	26.23	0.9941	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put			12.37930	1.386	26.23	0.0059	0.00	0	100
\$ / R	On	05/01/2016	Foreign Exchange Option	14.98	Call			0.00000	394.323	18.57	0.6552	3,943,229.00	10,000	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	14.98	Put			0.00000	152.323	18.57	0.3448	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Call			258.03740	311.988	18.67	0.5711	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Put			368.93740	209.988	18.67	0.4289	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	14.97	Call			0.00000	400.662	18.57	0.6610	4,006,616.00	10,000	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	14.97	Put			0.00000	148.662	18.57	0.3390	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			1,252.95790	1,452.560	20.02	0.9705	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			23.75790	9.460	20.02	0.0295	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			2,106.56680	2,317.551	23.58	0.9954	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			4.46680	1.451	23.58	0.0046	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Call			478.69270	588.199	18.43	0.7275	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Put			240.89270	136.099	18.43	0.2725	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Call			424.03220	521.200	18.54	0.6819	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Put			286.23220	169.100	18.54	0.3181	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call			374.00500	459.092	18.65	0.6343	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Put			105.59450	50.731	18.27	0.1268	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put			336.20500	206.992	18.65	0.3657	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call			1,077.77840	1,270.383	19.02	0.9479	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put			39.97840	18.283	19.02	0.0521	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call			989.31460	1,175.982	18.83	0.9340	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Put			51.51460	23.882	18.83	0.0660	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Call			743.39450	902.831	18.27	0.8732	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			1,584.35130	1,794.671	18.58	0.9787	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			12.95130	7.671	18.58	0.0213	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			750.33710	892.909	17.67	0.8278	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			158.93710	85.909	17.67	0.1722	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			374.17300	444.173	18.54	0.5657	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			462.77300	317.173	18.54	0.4343	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			2,108.41990	2,320.862	21.45	0.9899	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			7.01990	3.862	21.45	0.0101	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,969.58640	2,181.597	20.70	0.9878	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			8.18640	4.597	20.70	0.0122	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			314.84750	367.968	18.78	0.4989	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			563.44750	400.968	18.78	0.5011	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			3,272.46920	3,487.565	26.31	0.9986	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			1.06920	0.565	26.31	0.0014	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			922.64840	1,086.026	17.49	0.8839	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			105.64840	53.426	17.49	0.1161	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call			748.14540	887.724	17.72	0.8174	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put			171.14540	95.124	17.72	0.1826	0.00	0	2,000
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			1,364.74350	1,563.869	17.06	0.9684	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			27.74350	11.268	17.06	0.0316	0.00	0	100
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			3,517.80530	3,732.511	24.39	0.9984	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			2.20530	0.711	24.39	0.0016	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			369.90040	422.475	18.82	0.4910	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			654.30040	490.675	18.82	0.5090	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			992.57010	1,147.939	17.53	0.8421	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			157.67010	96.539	17.53	0.1579	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			611.71020	710.266	18.05	0.6642	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			386.81020	268.866	18.05	0.3358	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			1,285.84370	1,466.507	17.40	0.9147	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			80.94370	45.107	17.40	0.0853	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			350.54350	396.956	19.26	0.4342	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			839.44350	668.656	19.26	0.5658	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			3,356.21600	3,570.421	23.35	0.9958	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			5.11600	2.121	23.35	0.0042	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			1,693.00840	1,894.115	18.31	0.9512	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			41.90840	25.815	18.31	0.0488	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			676.27030	784.440	17.98	0.6857	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			365.17030	256.140	17.98	0.3143	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			790.07260	914.249	17.73	0.7433	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			286.27260	193.150	17.73	0.2567	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			1,333.04690	1,514.520	17.37	0.9056	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			91.04690	54.920	17.37	0.0944	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			832.43800	962.793	17.63	0.7564	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			270.43800	183.193	17.63	0.2436	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			836.21510	966.391	17.70	0.7520	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			278.81510	191.091	17.70	0.2480	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			830.08390	959.236	17.70	0.7492	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			282.68390	193.936	17.70	0.2508	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			842.37620	973.576	17.69	0.7547	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			274.97620	188.276	17.69	0.2453	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			832.44530	961.164	17.70	0.7390	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			301.54530	211.664	17.70	0.2610	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,677.63580	2,890.301	20.64	0.9833	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			15.93580	9.501	20.64	0.0167	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			190.41510	211.793	21.60	0.2334	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			1,740.61510	1,542.494	21.60	0.7666	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			11.27120	27.880	29.11	0.0338	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			5,041.47120	4,838.580	29.11	0.9662	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			281.23340	316.536	20.41	0.3290	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			1,281.43340	1,097.236	20.41	0.6710	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			254.46820	285.448	20.71	0.3017	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			1,394.66820	1,206.148	20.71	0.6983	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			227.20930	253.845	21.06	0.2731	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			1,527.40930	1,334.545	21.06	0.7269	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			324.78770	367.716	19.99	0.3716	183,857.80	500	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			1,124.98770	948.416	19.99	0.6284	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			300.01680	338.511	20.22	0.3476	169,255.65	500	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			1,210.21680	1,029.211	20.22	0.6524	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			291.50850	328.480	20.30	0.3392	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,241.70850	1,059.180	20.30	0.6608	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			389.47680	443.751	19.48	0.4309	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			939.67680	774.451	19.48	0.5691	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			362.13270	411.642	19.69	0.4065	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			1,012.33270	842.342	19.69	0.5935	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			327.14170	370.494	19.97	0.3739	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			1,117.34170	941.194	19.97	0.6261	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			444.03410	507.726	19.12	0.4774	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			814.23410	658.426	19.12	0.5226	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			437.61370	500.209	19.16	0.4721	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			827.81370	670.909	19.16	0.5279	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			434.44080	496.488	19.18	0.4694	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			834.64080	677.188	19.18	0.5306	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			457.14770	523.086	19.03	0.4881	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			787.34770	633.786	19.03	0.5119	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			450.54410	515.352	19.07	0.4827	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			800.74410	646.052	19.07	0.5173	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			447.27600	511.526	19.09	0.4801	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			807.47600	652.226	19.09	0.5199	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			580.55190	670.896	18.49	0.5805	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			580.75190	451.596	18.49	0.4195	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			560.01800	646.077	18.56	0.5662	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			610.21800	476.777	18.56	0.4338	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			551.99590	636.356	18.59	0.5605	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			622.19590	487.056	18.59	0.4395	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			658.28730	760.924	18.26	0.6293	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			488.48730	371.624	18.26	0.3707	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			653.48540	755.384	18.27	0.6265	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			493.68540	376.084	18.27	0.3735	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			598.10690	691.293	18.44	0.5920	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			558.30690	431.993	18.44	0.4080	1,450,199.49	3,357	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			677.78730	783.389	18.20	0.6408	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			467.98730	354.089	18.20	0.3592	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			672.86830	777.729	18.22	0.6379	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			473.06830	358.429	18.22	0.3621	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			667.97870	772.097	18.23	0.6351	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			478.17870	362.797	18.23	0.3649	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			833.47850	961.059	17.80	0.7225	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			333.67850	241.759	17.80	0.2775	241,758.70	1,000	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			804.81170	928.573	17.87	0.7087	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			355.01170	259.273	17.87	0.2913	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			723.39050	835.744	18.08	0.6665	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			423.59050	316.444	18.08	0.3335	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			975.27550	1,124.151	17.66	0.7812	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			245.47550	174.852	17.66	0.2188	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			955.85470	1,101.904	17.67	0.7739	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			256.05470	182.604	17.67	0.2261	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			899.25690	1,036.611	17.71	0.7515	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			289.45690	207.311	17.71	0.2485	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			1,160.33650	1,326.492	17.55	0.8391	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			170.53650	117.192	17.55	0.1609	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			1,123.23250	1,286.304	17.57	0.8287	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			183.43250	127.004	17.57	0.1713	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			1,086.79290	1,246.708	17.59	0.8179	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			196.99290	137.408	17.59	0.1821	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,323.12060	1,501.316	17.46	0.8788	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			123.32060	82.016	17.46	0.1212	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			1,244.24040	1,416.894	17.50	0.8607	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			144.44040	97.594	17.50	0.1393	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			1,167.83630	1,334.600	17.55	0.8412	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			168.03630	115.300	17.55	0.1588	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,521.73660	1,714.561	17.61	0.9131	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			81.93660	55.261	17.61	0.0869	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			1,371.58310	1,552.926	17.44	0.8889	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			111.78310	73.626	17.44	0.1111	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			1,363.44830	1,544.276	17.44	0.8873	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			113.64830	74.976	17.44	0.1127	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,710.73870	1,910.881	18.08	0.9332	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			60.93870	41.581	18.08	0.0668	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,637.13960	1,835.668	17.90	0.9261	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			67.33960	46.368	17.90	0.0739	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			1,530.27650	1,723.824	17.63	0.9142	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			80.47650	54.524	17.63	0.0858	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,038.93890	2,244.895	18.88	0.9575	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			39.13890	25.595	18.88	0.0425	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,982.05240	2,187.143	18.74	0.9540	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	13.26	Put		42.25240	27.843	18.74	0.0460	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		1,757.03660	1,958.129	18.20	0.9373	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		57.23660	38.829	18.20	0.0627	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		2,423.14060	2,633.760	19.79	0.9753	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		23.34060	14.460	19.79	0.0247	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		2,278.17140	2,487.249	19.45	0.9696	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		28.37140	17.949	19.45	0.0304	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		2,134.23140	2,341.526	19.11	0.9628	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		34.43140	22.226	19.11	0.0372	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		2,951.20680	3,165.902	21.06	0.9884	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		11.40680	6.602	21.06	0.0116	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		2,666.59960	2,879.332	20.36	0.9826	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		16.79960	10.031	20.36	0.0174	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		2,481.37810	2,692.553	19.93	0.9772	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		21.57810	13.253	19.93	0.0228	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		3,158.73430	3,374.493	21.75	0.9909	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		8.93430	5.193	21.75	0.0091	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		3,148.82000	3,364.553	21.72	0.9908	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		9.02000	5.253	21.72	0.0092	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		3,099.26100	3,314.861	21.55	0.9902	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		9.46100	5.561	21.55	0.0098	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		3,257.92340	3,473.933	22.08	0.9919	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		8.12340	4.633	22.08	0.0081	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		3,208.31890	3,424.205	21.92	0.9914	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		8.51890	4.905	21.92	0.0086	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		3,168.64970	3,384.434	21.78	0.9910	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		8.84970	5.134	21.78	0.0090	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		3,406.84780	3,623.204	22.58	0.9932	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		7.04780	3.904	22.58	0.0068	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call		3,605.63710	3,822.407	23.24	0.9946	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put		5.83710	3.107	23.24	0.0054	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call		3,377.05040	3,593.340	22.48	0.9930	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put		7.25040	4.040	22.48	0.0070	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call		3,297.62090	3,513.726	22.21	0.9923	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put		7.82090	4.426	22.21	0.0077	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		4,153.28350	4,370.953	25.05	0.9972	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put		3.48350	1.653	25.05	0.0028	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call		3,655.36900	3,872.235	23.40	0.9949	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put		5.56900	2.935	23.40	0.0051	0.00	0	42,370
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call		382.56760	435.717	19.58	0.4226	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put		970.06760	803.517	19.58	0.5774	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call		884.45890	1,018.612	17.77	0.7401	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put		309.15890	223.612	17.77	0.2599	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call		1,913.66800	2,117.410	18.55	0.9477	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put		48.36800	32.410	18.55	0.0523	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call		1,633.22850	1,831.990	17.82	0.9154	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			79.82850	57.090	17.82	0.0846	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			727.43560	836.674	18.17	0.6481	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			474.03560	361.774	18.17	0.3519	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			622.45330	713.990	18.51	0.5752	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			633.85330	501.890	18.51	0.4248	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			388.64710	439.530	19.80	0.4018	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,110.04710	937.430	19.80	0.5982	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,447.25520	3,667.028	21.67	0.9919	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			8.65520	4.928	21.67	0.0081	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,808.94080	2,010.051	17.95	0.9293	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			70.34080	47.951	17.95	0.0707	0.00	0	150
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			471.26100	530.932	19.62	0.4371	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			1,079.56100	910.232	19.62	0.5629	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,478.93290	1,661.088	17.27	0.8642	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			159.63290	111.788	17.27	0.1358	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			636.28650	721.235	18.72	0.5451	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			766.98650	621.935	18.72	0.4549	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,901.58870	2,105.923	17.56	0.9180	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			91.98870	63.723	17.56	0.0820	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			581.78530	655.309	19.12	0.4966	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			932.18530	773.109	19.12	0.5034	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			407.43740	454.276	20.29	0.3723	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,387.83740	1,202.076	20.29	0.6277	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,521.39880	3,749.152	20.41	0.9897	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			11.79880	6.952	20.41	0.0103	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,331.58110	1,499.257	17.37	0.8029	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			266.38110	197.057	17.37	0.1971	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			685.56340	771.227	18.80	0.5392	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			850.36340	699.027	18.80	0.4608	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			543.52080	607.789	19.64	0.4465	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			1,170.72080	996.989	19.64	0.5535	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			418.86580	461.736	20.90	0.3425	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,730.56580	1,530.836	20.90	0.6575	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,602.59170	3,839.317	19.17	0.9883	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			14.29170	8.417	19.17	0.0117	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,002.73200	2,208.778	17.13	0.9101	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			114.43200	77.878	17.13	0.0899	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			549.12590	611.453	19.86	0.4319	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,290.82590	1,110.553	19.86	0.5681	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,074.42180	1,207.680	17.67	0.6960	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			495.92180	385.380	17.67	0.3040	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,233.22160	3,471.214	17.57	0.9834	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			19.52160	11.714	17.57	0.0166	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			805.56240	901.824	18.62	0.5672	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			841.86240	692.324	18.62	0.4328	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			693.99070	773.951	19.18	0.5044	0.00	0	8,219

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			1,055.19070	888.751	19.18	0.4956	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,228.14390	1,381.986	17.51	0.7399	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			409.34390	316.786	17.51	0.2601	0.00	0	8,219
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,224.66320	2,438.544	16.87	0.9289	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			93.36320	60.444	16.87	0.0711	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,215.88070	2,429.486	16.87	0.9280	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			94.58070	61.386	16.87	0.0720	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,207.10870	2,420.438	16.87	0.9271	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			95.80870	62.338	16.87	0.0729	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,314.24880	2,532.609	16.75	0.9366	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			82.74880	53.109	16.75	0.0634	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,235.01320	2,450.701	16.78	0.9286	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			93.51320	61.201	16.78	0.0714	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,226.27290	2,441.656	16.79	0.9277	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			94.77290	62.156	16.79	0.0723	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,217.54550	2,432.623	16.79	0.9268	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			96.04550	63.123	16.79	0.0732	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,054.30920	2,263.307	16.87	0.9076	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			122.80920	83.807	16.87	0.0924	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,029.00340	2,236.999	16.88	0.9043	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			127.50340	87.499	16.88	0.0957	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,474.27810	1,648.791	17.22	0.8032	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			292.77810	219.291	17.22	0.1968	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,308.48020	1,468.607	17.40	0.7589	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			376.98020	289.107	17.40	0.2411	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,104.56560	1,238.517	17.65	0.6920	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			523.06560	409.017	17.65	0.3080	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,063.47320	1,192.403	17.78	0.6757	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			561.97320	442.903	17.78	0.3243	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,028.70300	1,153.297	17.89	0.6614	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			597.20300	473.797	17.89	0.3386	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			611.73960	679.673	19.70	0.4511	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,280.23960	1,100.173	19.70	0.5489	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			576.24000	639.176	19.93	0.4296	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,374.74000	1,189.676	19.93	0.5704	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			503.85390	555.955	20.45	0.3832	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,602.35390	1,406.455	20.45	0.6168	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			445.92460	490.353	20.97	0.3444	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,824.42460	1,620.853	20.97	0.6556	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			423.61540	465.108	21.19	0.3290	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,922.11540	1,715.608	21.19	0.6710	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			400.17320	439.528	21.44	0.3131	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,028.67320	1,820.028	21.44	0.6869	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			257.34430	281.764	23.01	0.2119	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,895.84430	2,672.264	23.01	0.7881	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,575.98360	2,802.103	16.63	0.9580	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		54.48360	32.603	16.63	0.0420	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		2,493.77720	2,717.633	16.66	0.9520	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		62.27720	38.133	16.66	0.0480	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		246.83250	270.066	23.16	0.2039	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		2,985.33250	2,760.566	23.16	0.7961	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		3,290.69120	3,531.233	17.50	0.9836	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		19.19120	11.733	17.50	0.0164	0.00	0	330
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		988.89840	1,105.300	18.15	0.6305	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		697.59840	564.000	18.15	0.3695	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		512.86760	564.616	20.61	0.3775	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		1,691.56760	1,493.316	20.61	0.6225	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		528.84010	581.821	20.53	0.3837	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		1,675.54010	1,478.721	20.53	0.6163	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		444.94030	487.666	21.29	0.3298	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		2,011.64030	1,804.566	21.29	0.6702	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		3,689.39200	3,932.903	18.21	0.9871	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		16.09200	9.803	18.21	0.0129	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		2,103.14660	2,310.892	16.63	0.9063	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		129.84660	87.792	16.63	0.0937	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		2,197.69430	2,401.283	16.12	0.9059	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		137.19430	92.483	16.12	0.0941	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		509.05850	554.068	21.25	0.3445	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		2,078.55850	1,875.268	21.25	0.6555	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		450.48060	491.592	21.78	0.3103	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,339.98060	2,132.792	21.78	0.6897	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		3,777.98640	4,019.998	17.58	0.9860	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		17.48640	11.198	17.58	0.0140	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		2,941.87440	3,170.962	14.38	0.9754	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		36.27440	17.762	14.38	0.0246	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		1,009.22370	1,113.628	18.57	0.5857	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		923.62370	780.428	18.57	0.4143	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		2,536.10810	2,328.706	21.95	0.6902	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		450.94220	486.059	22.27	0.2890	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		2,730.14220	2,518.459	22.27	0.7110	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		3,869.61830	4,110.647	17.15	0.9846	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		18.81830	13.047	17.15	0.0154	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		2,293.18680	2,494.023	15.69	0.9060	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		142.38680	96.423	15.69	0.0940	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		486.90810	526.306	21.95	0.3098	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		2,169.46590	2,365.419	15.99	0.8804	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		185.66590	135.319	15.99	0.1196	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		508.45870	547.622	21.93	0.3143	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		2,564.65870	2,357.522	21.93	0.6857	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		498.63630	536.676	22.01	0.3088	5,366,763.00	10,000	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		2,614.83630	2,406.576	22.01	0.6912	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		2,324.54710	2,528.471	15.58	0.9058	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			140.74710	98.371	15.58	0.0942	983,714.00	10,000	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,116.81520	2,309.339	16.16	0.8692	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			206.91520	153.339	16.16	0.1308	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			594.08370	640.593	21.27	0.3589	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,204.18370	2,004.593	21.27	0.6411	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			506.58590	544.859	22.00	0.3111	5,448,587.00	10,000	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,613.68590	2,405.859	22.00	0.6889	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,334.70660	2,538.390	15.58	0.9055	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			141.80660	99.390	15.58	0.0945	993,903.00	10,000	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,378.76190	1,524.148	17.73	0.6917	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			623.86190	523.348	17.73	0.3083	0.00	0	2,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			392.21990	416.474	23.23	0.2429	0.00	0	2,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,397.31990	3,175.674	23.23	0.7571	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,524.33130	2,732.067	14.87	0.9314	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			103.43130	65.367	14.87	0.0686	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,516.01590	2,723.361	14.90	0.9303	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			105.11590	66.661	14.90	0.0697	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,507.71910	2,714.676	14.92	0.9293	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			106.81910	67.976	14.92	0.0707	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,663.11670	1,833.094	17.37	0.7621	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			440.21670	364.594	17.37	0.2379	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			584.66280	629.407	21.52	0.3465	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,361.76280	2,160.907	21.52	0.6535	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			548.67540	589.654	21.80	0.3274	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,525.77540	2,321.154	21.80	0.6726	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			342.13250	349.379	24.61	0.2013	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,169.23250	3,930.879	24.61	0.7987	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,519.73210	2,726.601	14.86	0.9294	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			106.83210	68.101	14.86	0.0706	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,578.14190	2,787.723	14.70	0.9367	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			95.24190	59.223	14.70	0.0633	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,536.32880	2,743.976	14.81	0.9315	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			103.42880	65.476	14.81	0.0685	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,528.01990	2,735.280	14.84	0.9305	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			105.11990	66.779	14.84	0.0695	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			487.46890	518.338	22.53	0.2873	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,983.76890	2,771.838	22.53	0.7127	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			465.54480	493.923	22.74	0.2751	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,121.84480	2,907.423	22.74	0.7249	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,973.49660	4,211.734	16.79	0.9831	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			19.79660	15.234	16.79	0.0169	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,393.59430	2,594.982	15.24	0.9075	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			139.89430	98.482	15.24	0.0925	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			480.10240	501.761	23.22	0.2647	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,480.70240	3,267.061	23.22	0.7353	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,069.26220	4,302.021	16.59	0.9817	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			19.86220	17.321	16.59	0.0183	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,481.94470	2,684.721	14.94	0.9089	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			132.54470	100.021	14.94	0.0911	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			489.83880	512.566	23.11	0.2699	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,410.43880	3,197.866	23.11	0.7301	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			505.09210	511.088	23.82	0.2536	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,942.89210	3,722.388	23.82	0.7464	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,181.44240	4,405.839	16.02	0.9822	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			19.24240	17.139	16.02	0.0178	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,586.79020	2,780.031	14.23	0.9160	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			124.59020	91.331	14.23	0.0840	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,397.69710	3,621.693	13.40	0.9740	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			20.89710	22.493	13.40	0.0260	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,387.71620	3,611.764	13.37	0.9738	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			20.91620	22.564	13.37	0.0262	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,377.73620	3,601.837	13.34	0.9737	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			20.93620	22.637	13.34	0.0263	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,683.14740	2,860.476	14.59	0.9100	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			149.24740	105.576	14.59	0.0900	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,708.32130	1,844.871	17.47	0.7100	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			654.42130	569.971	17.47	0.2900	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,599.19610	1,718.057	17.68	0.6797	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			19.03720	15.960	15.55	0.0166	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			105.79370	70.264	14.00	0.0664	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,841.54890	3,026.634	14.02	0.9326	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			107.64890	71.734	14.02	0.0674	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			550.08740	545.852	24.70	0.2543	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,266.18740	4,040.952	24.70	0.7457	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,252.93720	4,470.860	15.55	0.9834	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,322.33430	4,096.442	24.82	0.7482	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			454.44730	475.754	26.72	0.2163	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,220.54730	5,020.854	26.72	0.7837	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			607.39740	617.429	23.28	0.2909	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,573.49740	3,362.529	23.28	0.7091	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,849.69370	3,035.164	14.00	0.9336	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,710.55310	3,492.618	23.49	0.7180	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			586.26640	587.993	23.69	0.2770	0.00	0	10,188
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,802.36640	3,583.093	23.69	0.7230	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,132.30540	1,204.994	19.54	0.5211	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,498.40540	1,350.094	19.54	0.4789	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			546.23430	541.342	24.82	0.2518	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			3,093.10990	2,895.338	22.49	0.6729	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			0.00000	620.161	23.25	0.2921	6,201,608.00	10,000	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			0.00000	3,345.261	23.25	0.7079	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			0.00000	1,832.808	17.49	0.7073	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			0.00000	577.908	17.49	0.2927	5,779,075.00	10,000	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			594.45310	597.518	23.49	0.2820	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			765.29610	663.157	17.68	0.3203	0.00	0	6,870
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,507.14950	1,617.162	17.99	0.6515	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			873.24950	762.262	17.99	0.3485	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,833.42250	3,018.123	14.05	0.9315	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			109.52250	73.223	14.05	0.0685	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			677.00990	700.238	22.49	0.3271	0.00	0	1,700
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,813.31250	1,909.366	18.07	0.6736	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			916.61250	792.166	18.07	0.3264	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,808.55420	1,904.111	18.08	0.6724	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			921.85420	796.911	18.08	0.3276	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,818.09190	1,914.635	18.06	0.6748	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			911.39190	787.436	18.06	0.3252	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,073.05940	918.873	18.26	0.3290	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,043.49450	2,107.213	18.27	0.6699	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,078.59450	923.913	18.27	0.3301	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,052.42970	2,117.139	18.25	0.6721	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,067.52970	913.839	18.25	0.3279	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,047.95940	2,112.173	18.26	0.6710	0.00	0	0
Total \$ / R Option												34,768,566.64	85,357	1,497,353
Total \$ / R												1,293,561,864.74	167,226	2,643,106
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			15.41930		15.19980			0.0000	354,643.90	23	1,273
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.67950		15.43150			0.0000	0.00	0	151
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.96850		15.72290			0.0000	0.00	0	80
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.25490		16.03390			0.0000	0.00	0	0
Total \$ / R MAXI Future												354,643.90	23	1,504
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			282,337.89110	303,721.019	20.72	0.9861	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			1,357.89110	791.019	20.72	0.0139	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			281,356.15520	302,732.927	20.70	0.9859	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			1,376.15520	802.927	20.70	0.0141	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			280,374.65470	301,744.977	20.68	0.9857	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			1,394.65470	814.977	20.68	0.0143	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			210,531.15330	231,628.374	16.84	0.9140	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			11,381.15330	7,678.374	16.84	0.0860	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			209,677.49410	230,742.173	16.85	0.9129	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			11,527.49410	7,792.173	16.85	0.0871	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			208,825.25780	229,857.262	16.85	0.9119	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			11,675.25780	7,907.262	16.85	0.0881	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			64,573.12360	54,276.598	17.74	0.3133	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			137,364.28840	151,534.961	17.75	0.6851	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			65,074.28840	54,684.961	17.75	0.3149	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			136,867.37960	150,945.608	17.76	0.6835	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			65,577.37960	55,095.608	17.76	0.3165	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	14.99	Call		137,863.12360	152,126.598	17.74	0.6867		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		170,678.01910	184,255.647	17.54	0.7081		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		66,288.01910	57,765.647	17.54	0.2919		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		170,133.94000	183,664.731	17.55	0.7068		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		66,743.94000	58,174.731	17.55	0.2932		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		169,592.10380	183,075.452	17.56	0.7054		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		67,202.10380	58,585.452	17.56	0.2946		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											354,643.90	23	1,504
£ / R	On 12/01/2016	Foreign Exchange Future			22.74050	22.75770			0.0000		68,221.50	3	15
£ / R	On 26/02/2016	Foreign Exchange Future			22.93090	22.94860			0.0000		0.00	0	163
£ / R	On 29/02/2016	Foreign Exchange Future			22.94360	22.96100			0.0000		0.00	0	56
£ / R	On 07/03/2016	Foreign Exchange Future			22.97330	22.98950			0.0000		0.00	0	50
£ / R	On 14/03/2016	Foreign Exchange Future			23.00280	23.01810			0.0000		10,926,330.00	475	33,474
£ / R	On 13/06/2016	Foreign Exchange Future			23.39850	23.37350			0.0000		233,985.00	10	656
£ / R	On 08/09/2016	Foreign Exchange Future			23.79320	23.77430			0.0000		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			23.84270	23.82540			0.0000		0.00	0	225
£ / R	On 19/12/2016	Foreign Exchange Future			24.28570	24.30950			0.0000		0.00	0	0
Total £ / R Future											11,228,536.50	488	34,639
£ / R	On 12/01/2016	Foreign Exchange Option	21.09	Call		1,711.48760	1,665.663	16.12	0.9619		0.00	0	0
£ / R	On 12/01/2016	Foreign Exchange Option	21.09	Put		43.78760	15.163	16.12	0.0381		0.00	0	0
£ / R	On 26/02/2016	Foreign Exchange Option	22.09	Call		1,270.16930	1,121.295	15.43	0.7200		0.00	0	0
£ / R	On 26/02/2016	Foreign Exchange Option	22.09	Put		411.56930	280.395	15.43	0.2800		0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option	22.03	Call		1,325.56510	1,179.644	15.32	0.7336		0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option	22.03	Put		394.56510	266.044	15.32	0.2664		0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option	22.12	Put		447.67600	317.062	15.52	0.2897		0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option	22.12	Call		1,317.17600	1,170.362	15.52	0.7103		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.19	Call		3,864.83230	3,832.121	18.99	0.9767		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.19	Put		36.73230	19.321	18.99	0.0233		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.20	Call		3,855.10230	3,822.216	18.96	0.9766		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.20	Put		37.00230	19.416	18.96	0.0234		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.21	Call		3,845.37340	3,812.313	18.93	0.9764		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.21	Put		37.27340	19.513	18.93	0.0236		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	20.75	Call		2,385.89820	2,301.438	14.32	0.9333		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	20.75	Put		117.79820	48.638	14.32	0.0667		0.00	0	21,300
£ / R	On 14/03/2016	Foreign Exchange Option	23.95	Call		586.54980	449.025	18.25	0.3426		0.00	0	11,000
£ / R	On 14/03/2016	Foreign Exchange Option	23.95	Put		1,518.44980	1,396.225	18.25	0.6574		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.50	Call		3,080.47280	3,036.323	15.82	0.8942		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.50	Put		206.97280	137.823	15.82	0.1058		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.51	Call		3,071.93220	3,027.172	15.81	0.8935		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.51	Put		208.43220	138.672	15.81	0.1065		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.49	Call		3,089.02160	3,045.482	15.84	0.8948		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.49	Put		205.52160	136.981	15.84	0.1052		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,326.27520	2,176.276	16.14	0.7096	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			811.97520	643.076	16.14	0.2904	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,320.40690	2,170.016	16.15	0.7084	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			816.10690	646.816	16.15	0.2916	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			1,001.00570	843.843	19.85	0.3429	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,076.70570	2,900.643	19.85	0.6571	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			3,017.31880	2,920.663	15.76	0.8225	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			443.01880	327.463	15.76	0.1775	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,332.15550	2,182.542	16.14	0.7108	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			807.85550	639.342	16.14	0.2892	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,998.51440	1,824.514	16.75	0.6254	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,173.11440	981.814	16.75	0.3746	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,993.86650	1,819.713	16.76	0.6242	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,178.46650	987.013	16.76	0.3758	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2,003.17400	1,829.320	16.74	0.6265	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,167.77400	976.620	16.74	0.3735	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,707.74200	2,502.806	16.43	0.6942	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,038.24200	857.106	16.43	0.3058	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,702.25450	2,496.958	16.44	0.6932	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,042.75450	861.258	16.44	0.3068	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,713.24880	2,508.657	16.43	0.6952	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,033.74880	852.957	16.43	0.3048	0.00	0	0
Total £ / R Option												0.00	0	56,828
Total £ / R												11,228,536.50	488	91,467
¥ / R	On	14/03/2016	Foreign Exchange Future			0.12594		0.12551			0.0000	530,211.61	4,210	6,938
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12841		0.12779			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13125		0.13068			0.0000	0.00	0	0
Total ¥ / R Future												530,211.61	4,210	11,526
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			792.85170	752.166	15.96	0.7440	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			241.65170	158.066	15.96	0.2560	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			2,553.51250	2,598.262	20.45	0.9905	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			2.31250	4.162	20.45	0.0095	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,588.32260	1,606.735	15.31	0.9669	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			37.12260	12.635	15.31	0.0331	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			631.09010	561.203	17.67	0.4851	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			852.09010	720.003	17.67	0.5149	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,870.00150	1,892.520	16.04	0.9242	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			91.00150	51.320	16.04	0.0758	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,108.46610	1,075.981	16.07	0.7448	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			329.46610	234.781	16.07	0.2552	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,202.51230	2,221.105	16.74	0.9004	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			134.71230	95.905	16.74	0.0996	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,442.13930	1,417.476	16.50	0.7566	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	0.12	Put			374.33930	292.276	16.50	0.2434	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			936.70010	872.402	17.82	0.5554	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			868.90010	747.202	17.82	0.4446	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												530,211.61	4,210	11,526
€ / R	On	29/12/2015	Foreign Exchange Future			16.49410		16.42860			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			16.59840		16.53120			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			16.61220		16.54500			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			16.68470		16.61710			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			16.70900		16.64070			0.0000	133,672.00	8	34
€ / R	On	07/03/2016	Foreign Exchange Future			16.74400		16.67470			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			16.76830		16.69830			0.0000	7,998,479.10	477	68,285
€ / R	On	13/06/2016	Foreign Exchange Future			17.09880		16.99960			0.0000	0.00	0	5,463
€ / R	On	19/09/2016	Foreign Exchange Future			17.47600		17.38250			0.0000	0.00	0	6,030
€ / R	On	19/12/2016	Foreign Exchange Future			17.85750		17.79330			0.0000	0.00	0	4,500
Total € / R Future												8,132,151.10	485	84,317
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			765.46430	805.734	17.04	0.9466	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			36.86430	11.635	17.04	0.0534	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			1,141.75160	1,198.818	20.49	0.9794	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			13.15160	4.718	20.49	0.0206	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,928.05010	1,994.479	18.57	0.9835	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			6.85010	6.079	18.57	0.0165	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,918.13630	1,984.577	18.53	0.9832	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			6.93630	6.177	18.53	0.0168	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,908.22380	1,974.677	18.49	0.9830	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			7.02380	6.277	18.49	0.0170	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			1,690.53560	1,757.377	17.56	0.9755	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			9.33560	8.977	17.56	0.0245	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			1,621.92430	1,688.482	17.26	0.9724	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			10.72430	10.082	17.26	0.0276	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			1,424.42780	1,483.622	16.81	0.9480	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			29.42780	21.422	16.81	0.0520	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			1,098.83560	1,146.031	16.77	0.8869	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			73.83560	53.831	16.77	0.1131	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			1,307.45480	1,357.975	16.92	0.8782	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			90.35480	73.275	16.92	0.1218	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			818.41370	848.955	17.28	0.7135	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			261.31370	224.255	17.28	0.2865	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			1,228.19900	1,276.494	17.03	0.8422	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			127.49900	107.494	17.03	0.1578	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			1,252.86390	1,302.384	17.02	0.8281	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			148.16390	128.384	17.02	0.1719	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			16.11030	15.412	20.18	0.0239	0.00	0	12,000

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	16.90	Put			723.25940	666.824	18.16	0.5172	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			3,654.58570	3,724.594	22.39	0.9902	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			6.28570	6.294	22.39	0.0098	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,505.57310	3,575.649	21.93	0.9886	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			7.27310	7.349	21.93	0.0114	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			2,864.41030	2,933.712	20.18	0.9761	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			281.20420	250.581	17.20	0.2750	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			886.61170	921.608	17.34	0.6857	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			338.31170	303.308	17.34	0.3143	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			800.21670	830.801	17.49	0.6454	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			401.91670	362.501	17.49	0.3546	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			521.55940	535.123	18.16	0.4828	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			118.88300	103.114	17.02	0.1393	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,011.90980	1,052.724	17.15	0.7377	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			263.60980	234.423	17.15	0.2623	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			985.92910	1,025.592	17.19	0.7275	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			277.62910	247.292	17.19	0.2725	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			979.50420	1,018.881	17.20	0.7250	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			59.49150	52.503	17.49	0.0780	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			1,802.24930	1,864.569	17.34	0.9167	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			63.94930	56.269	17.34	0.0833	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,719.53310	1,780.717	17.11	0.9081	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			71.23310	62.417	17.11	0.0919	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,447.18300	1,501.414	17.02	0.8607	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			19.75490	18.608	19.77	0.0287	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			2,688.56270	2,757.351	19.72	0.9706	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			20.26270	19.051	19.72	0.0294	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			2,139.58370	2,205.386	18.26	0.9440	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			41.28370	37.086	18.26	0.0560	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,857.79150	1,920.803	17.49	0.9220	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			2,727.55980	2,796.476	19.82	0.9720	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			19.25980	18.176	19.82	0.0280	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,717.80610	2,786.691	19.79	0.9716	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			19.50610	18.391	19.79	0.0284	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			2,708.05490	2,776.908	19.77	0.9713	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,848.73850	2,951.827	17.44	0.9432	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			49.13850	53.027	17.44	0.0568	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,937.65540	2,020.197	16.68	0.8517	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,411.63370	1,488.670	17.18	0.7367	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			372.03370	349.870	17.18	0.2633	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			178.05540	161.397	16.68	0.1483	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,929.57010	2,011.771	16.67	0.8505	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			179.97010	162.971	16.67	0.1495	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,921.50010	2,003.357	16.67	0.8492	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			181.90010	164.557	16.67	0.1508	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			181.66650	165.264	16.55	0.1241	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,605.82750	2,682.824	16.55	0.8749	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			183.32750	166.824	16.55	0.1251	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,622.51360	2,699.717	16.55	0.8768	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			180.01360	163.717	16.55	0.1232	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,614.16650	2,691.264	16.55	0.8759	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			863.44530	819.168	17.14	0.3562	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,983.05990	2,018.663	16.72	0.7227	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			589.75990	561.163	16.72	0.2773	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,699.75630	1,723.844	17.03	0.6583	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			806.45630	766.344	17.03	0.3417	0.00	0	2,922
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,631.19350	4,547.188	23.63	0.7708	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,656.24740	1,676.505	17.12	0.6464	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			852.94740	809.005	17.12	0.3536	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,651.48860	1,671.579	17.13	0.6451	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			858.18860	814.079	17.13	0.3549	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,646.74530	1,666.668	17.14	0.6438	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			616.66850	602.510	21.78	0.2782	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,623.36850	3,545.010	21.78	0.7218	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			524.49350	504.688	23.63	0.2292	0.00	0	2,922
Total € / R Option												0.00	0	335,792
Total € / R												8,132,151.10	485	420,109
AUS / R	On	15/01/2016	Foreign Exchange Future			10.86320		10.83370			0.0000	0.00	0	3
AUS / R	On	14/03/2016	Foreign Exchange Future			10.94570		10.91270			0.0000	36,711,877.80	3,354	12,638
AUS / R	On	13/06/2016	Foreign Exchange Future			11.08310		11.03260			0.0000	0.00	0	250
AUS / R	On	19/09/2016	Foreign Exchange Future			11.24200		11.19510			0.0000	0.00	0	500
AUS / R	On	19/12/2016	Foreign Exchange Future			11.40540		11.37830			0.0000	0.00	0	0
Total AUS / R Future												36,711,877.80	3,354	13,391
AUS / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			900.97150	926.649	19.53	0.9477	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			17.27150	13.449	19.53	0.0523	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			891.63450	917.113	19.49	0.9460	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			17.93450	13.913	19.49	0.0540	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			882.31910	907.591	19.45	0.9444	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			18.61910	14.391	19.45	0.0556	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,150.95340	1,184.208	17.14	0.9124	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			38.25340	38.508	17.14	0.0876	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			660.33150	685.640	16.59	0.7482	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			147.63150	139.940	16.59	0.2518	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			194.65090	203.057	17.77	0.3363	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			681.95090	657.357	17.77	0.6637	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,445.90940	1,477.374	18.27	0.9491	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			23.20940	21.674	18.27	0.0509	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,436.28260	1,467.783	18.23	0.9482	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			23.58260	22.083	18.23	0.0518	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,426.66220	1,458.201	18.19	0.9472	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			23.96220	22.501	18.19	0.0528	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,095.57790	1,135.835	16.09	0.8155	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			142.97790	132.735	16.09	0.1845	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,087.76030	1,127.892	16.08	0.8132	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			145.16030	134.792	16.08	0.1868	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,079.96770	1,119.975	16.08	0.8109	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			147.36770	136.875	16.08	0.1891	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			224.01040	214.045	15.92	0.2225	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,223.76600	1,260.942	15.93	0.7816	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			218.66600	208.942	15.93	0.2184	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,216.42530	1,253.484	15.92	0.7795	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			221.32530	211.484	15.92	0.2205	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,209.11040	1,246.046	15.92	0.7775	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,108.35200	1,126.210	15.80	0.6912	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			400.05200	390.810	15.80	0.3088	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,102.17010	1,119.851	15.80	0.6892	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			403.87010	394.451	15.80	0.3108	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,114.56070	1,132.590	15.80	0.6933	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			396.26070	387.190	15.80	0.3067	0.00	0	0
Total AU\$ / R Option												0.00	0	600
Total AU\$ / R												36,711,877.80	3,354	13,991
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.08620		11.08690			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.27550		11.25770			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			214.00090	207.452	15.26	0.3541	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			502.73340	495.669	15.24	0.6552	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			205.83340	199.469	15.24	0.3448	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			496.79280	489.636	15.25	0.6505	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			209.89280	203.436	15.25	0.3495	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			490.90090	483.652	15.26	0.6459	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			715.43290	715.808	15.73	0.6508	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			327.73290	310.308	15.73	0.3492	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			709.89320	710.139	15.75	0.6476	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			332.19320	314.639	15.75	0.3524	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			704.38480	704.504	15.76	0.6444	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			336.68480	319.004	15.76	0.3556	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			944.04530		1,047.66170			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
Total CF CANDO CAGJ Future												0.00	0	0
Total CF CANDO CAGJ												0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Future			15.55640		15.46920			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			15.89240		15.77460			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,452
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			813.99910	884.525	18.59	0.6743	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			334.79910	318.125	18.59	0.3257	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			808.13600	878.417	18.60	0.6716	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			338.93600	322.017	18.60	0.3284	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			802.30630	872.337	18.61	0.6689	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			343.10630	325.937	18.61	0.3311	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,622.30380	1,727.041	17.95	0.8016	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			247.70380	234.641	17.95	0.1984	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,614.92380	1,719.518	17.95	0.8000	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			250.32380	237.118	17.95	0.2000	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,629.70270	1,734.583	17.95	0.8032	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			245.10270	232.183	17.95	0.1968	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,452
CNH / R	On	14/03/2016	Foreign Exchange Future			2.32120		2.30240			0.0000	0.00	0	158
CNH / R	On	13/06/2016	Foreign Exchange Future			2.34030		2.31980			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	158
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,468.91090	1,583.123	19.03	0.7326	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			444.91090	371.123	19.03	0.2674	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,403.97490	1,513.890	19.03	0.7164	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			479.97490	401.890	19.03	0.2836	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,537.61390	1,655.365	19.06	0.7481	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			413.61390	343.365	19.06	0.2519	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,826.94870	1,944.636	18.59	0.6933	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			728.94870	641.636	18.59	0.3067	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,767.56700	1,879.739	18.57	0.6811	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			769.56700	676.739	18.57	0.3189	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,709.53620	1,816.121	18.56	0.6687	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			811.53620	713.121	18.56	0.3313	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	158
DKK / R	On	14/03/2016	Foreign Exchange Future			2.25370		2.24480			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
DKK / R	On	13/06/2016	Foreign Exchange Future			2.30010		2.28740			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,454.37890	1,492.007	20.36	0.6989	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			506.37890	455.007	20.36	0.3011	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,393.31210	1,428.382	20.41	0.6822	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			545.31210	491.382	20.41	0.3178	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,519.35260	1,559.375	20.37	0.7148	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			471.35260	422.375	20.37	0.2852	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,571.28090	2,653.996	20.61	0.7790	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			497.28090	452.996	20.61	0.2210	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,500.94860	2,581.605	20.62	0.7690	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			526.94860	480.605	20.62	0.2310	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,431.77810	2,510.345	20.63	0.7587	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			557.77810	509.345	20.63	0.2413	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	14/03/2016	Foreign Exchange Future			0.14780		0.14570			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.14790		0.14580			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.14840		0.14600			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266
NGN / R	On	14/03/2016	Foreign Exchange Future			0.07040		0.06900			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06670		0.06600			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06420		0.06390			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	0
Total NGN / R												0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Future			10.19880		10.13380			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			10.30540		10.24330			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.42410		10.34450			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.56150		10.48250			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Call			854.19520	918.800	19.31	1.0000	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Put			0.39520	0.000	19.31	0.0000	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Call			844.23250	908.800	19.31	1.0000	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Put			0.43250	0.000	19.31	0.0000	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Call			834.27310	898.800	19.31	1.0000	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Put			0.47310	0.000	19.31	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
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Call			794.47380	858.800	19.31	1.0000	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Put			0.67380	0.000	19.31	0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			1,114.01880	1,174.182	13.46	0.9678	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			10.71880	8.782	13.46	0.0322	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,104.20710	1,164.354	13.40	0.9671	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			10.90710	8.954	13.40	0.0329	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,094.39960	1,154.529	13.35	0.9664	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			11.09960	9.129	13.35	0.0336	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,386.02660	1,456.289	15.37	0.9205	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			51.52660	42.189	15.37	0.0795	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,404.35230	1,474.813	15.41	0.9230	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			49.85230	40.713	15.41	0.0770	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,395.18320	1,465.545	15.39	0.9218	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			50.68320	41.445	15.39	0.0782	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,180.54260	1,245.026	14.93	0.8191	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			158.04260	143.526	14.93	0.1809	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,172.81530	1,236.954	14.92	0.8171	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			160.31530	145.454	14.92	0.1829	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,165.10940	1,228.901	14.91	0.8151	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			162.60940	147.401	14.91	0.1849	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.08750		1.09860			0.0000	0.00	0	4,506
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.09050		1.10160			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.09440		1.10560			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	4,506
Total QUANTO € / \$												0.00	0	4,506
RAIN	On	13/06/2016	Foreign Exchange Future			26,892.12000		26,681.76000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.84730		10.76440			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.00620		10.90410			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			861.00990	928.058	16.02	0.8641	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			76.60990	60.758	16.02	0.1359	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			852.89730	919.619	16.02	0.8613	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			78.49730	62.319	16.02	0.1387	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			844.81920	911.213	16.02	0.8584	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			80.41920	63.913	16.02	0.1416	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
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			903.82970	972.804	15.93	0.7670	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			209.72970	176.604	15.93	0.2330	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			917.90070	987.572	15.93	0.7723	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			203.80070	171.372	15.93	0.2277	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			910.85040	980.174	15.93	0.7696	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			206.75040	173.974	15.93	0.2304	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			5.14860		5.01760			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.10440		4.96800			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			547.58380	672.180	18.82	0.9367	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			19.98380	13.580	18.82	0.0633	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			538.25070	662.699	18.74	0.9344	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			20.65070	14.099	18.74	0.0656	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			529.24960	653.237	18.66	0.9320	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			21.64960	14.637	18.66	0.0680	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			345.56640	443.409	16.83	0.7427	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			137.56640	99.009	16.83	0.2573	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			339.19180	435.976	16.79	0.7373	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			141.19180	101.576	16.79	0.2627	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			332.88300	428.595	16.75	0.7318	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			144.88300	104.195	16.75	0.2682	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.31160		1.29190			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.22170		1.22790			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	1
Total ZMW / R												0.00	0	1
Total Futures												1,315,750,719.01	90,429	1,303,515
Total Options												34,768,566.64	85,357	1,890,573
Grand Total:												1,350,519,285.65	175,786	3,194,088