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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/01/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/01/2016 Foreign Exchange Future			16.15410		16.00930			0.0000	0.00	0	4,393
\$ / R On 13/01/2016 Foreign Exchange Future			16.15410		16.01220			0.0000	0.00	0	1,176
\$ / R On 14/01/2016 Foreign Exchange Future			16.15650		16.01500			0.0000	0.00	0	0
\$ / R On 15/01/2016 Foreign Exchange Future			16.15890		16.01790			0.0000	0.00	0	0
\$ / R On 20/01/2016 Foreign Exchange Future			16.17090		16.03230			0.0000	0.00	0	0
\$ / R On 21/01/2016 Foreign Exchange Future			16.17400		16.03530			0.0000	0.00	0	0
\$ / R On 22/01/2016 Foreign Exchange Future			16.17720		16.03830			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			16.19280		16.05320			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			16.19910		16.05920			0.0000	0.00	0	212
\$ / R On 10/02/2016 Foreign Exchange Future			16.23660		16.01100			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			16.24290		16.10100			0.0000	6,497,160.00	400	506
\$ / R On 19/02/2016 Foreign Exchange Future			16.26390		16.12210			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			16.28190		16.14020			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			16.28490		16.14320			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			16.29390		16.15230			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			16.29990		16.15830			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			16.31490		16.17340			0.0000	0.00	0	187
\$ / R On 11/03/2016 Foreign Exchange Future			16.32690		16.18550			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			16.33590		16.19480			0.0000	524,023,000.20	32,078	996,299
\$ / R On 15/03/2016 Foreign Exchange Future			16.33900		16.19790			0.0000	0.00	0	50
\$ / R On 16/03/2016 Foreign Exchange Future			16.34220		16.20100			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			16.36400		16.22270			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			16.38270		16.24130			0.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Future			16.40450		16.26300			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future			16.40760		16.26610			0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future			16.41070		16.26920			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			16.43570		16.29410			0.0000	0.00	0	50
\$ / R	On	18/04/2016	Foreign Exchange Future			16.44510		16.30350			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			16.47020		16.32850			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			16.51410		16.37230			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			16.52350		16.38170			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			16.56730		16.42550			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.57990		16.43800			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			16.59870		16.45680			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.60490		16.46310			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.60810		16.46620			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.62060		16.47870			0.0000	91,911,918.00	5,530	56,369
\$ / R	On	24/06/2016	Foreign Exchange Future			16.65510		16.51310			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.66760		16.52570			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.76040		16.61900			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.80930		16.66830			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			16.85820		16.71770			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.89410		16.75390			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.90060		16.76050			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.90390		16.76380			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.91690		16.77690			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.92350		16.78350			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.93650		16.79670			0.0000	8,637,615.00	510	33,704
\$ / R	On	28/09/2016	Foreign Exchange Future			16.96590		16.82630			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			17.05970		16.92130			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			17.17330		17.03620			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			17.22840		17.09190			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			17.24560		17.10930			0.0000	8,622,800.00	500	11,418
\$ / R	On	13/03/2017	Foreign Exchange Future			17.46280		17.32530			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.68280		17.54370			0.0000	0.00	0	0
Total \$ / R Future												639,692,493.20	39,018	1,106,215
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			2,209.46770	2,354.100	28.73	1.0000	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			0.16770	0.000	28.73	0.0000	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	15.63	Call			422.37790	534.550	21.10	0.9337	0.00	0	5,000
\$ / R	On	12/01/2016	Foreign Exchange Option	15.63	Put			43.07790	10.450	21.10	0.0663	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			3,082.23350	3,224.125	51.81	0.9999	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			0.03350	0.025	51.81	0.0001	0.00	0	0
\$ / R	On	14/01/2016	Foreign Exchange Option	15.64	Call			434.26780	542.559	21.59	0.8825	0.00	0	5,000
\$ / R	On	14/01/2016	Foreign Exchange Option	15.64	Put			59.26780	26.059	21.59	0.1175	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Call			1,223.13460	1,360.862	27.24	0.9906	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Put			5.23460	1.962	27.24	0.0094	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Call			1,124.32590	1,261.406	26.23	0.9878	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Put			6.42590	2.506	26.23	0.0122	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call			1,025.85830	1,162.128	25.22	0.9842	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Put			2.48660	0.728	30.99	0.0034	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put			7.95830	3.228	25.22	0.0158	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call			2,018.70190	2,159.151	34.26	0.9988	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put			0.80190	0.251	34.26	0.0012	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call			1,918.96340	2,059.226	33.44	0.9985	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Put			1.06340	0.326	33.44	0.0015	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Call			1,620.38660	1,759.628	30.99	0.9966	0.00	0	0
\$ / R	On	20/01/2016	Foreign Exchange Option	15.65	Call			473.84070	569.956	18.85	0.8352	0.00	0	5,000
\$ / R	On	20/01/2016	Foreign Exchange Option	15.65	Put			91.54070	49.056	18.85	0.1648	0.00	0	0
\$ / R	On	20/01/2016	Foreign Exchange Option	15.81	Call			365.62380	445.146	18.94	0.7500	0.00	0	5,000
\$ / R	On	20/01/2016	Foreign Exchange Option	15.81	Put			143.32380	84.246	18.94	0.2500	0.00	0	0
\$ / R	On	21/01/2016	Foreign Exchange Option	15.99	Call			276.68070	336.293	19.23	0.6306	0.00	0	10,000
\$ / R	On	21/01/2016	Foreign Exchange Option	15.99	Put			231.38070	152.293	19.23	0.3694	0.00	0	0
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Call			489.16330	581.971	19.27	0.8105	0.00	0	5,000
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Put			110.86330	64.771	19.27	0.1895	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			931.66000	1,057.109	20.11	0.9278	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			38.46000	24.309	20.11	0.0722	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			790.21170	907.224	19.29	0.8999	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			57.01170	34.424	19.29	0.1001	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			2,554.46780	2,693.428	28.06	0.9980	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			1.26780	0.628	28.06	0.0020	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			1,582.83560	1,718.374	23.53	0.9826	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			9.63560	5.574	23.53	0.0174	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			4,253.25920	4,392.800	26.99	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			0.05920	0.000	26.99	0.0000	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			3,083.63040	3,222.995	30.52	0.9994	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			0.43040	0.195	30.52	0.0006	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			2,943.77200	3,083.066	29.87	0.9991	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			0.57200	0.266	29.87	0.0009	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			1,805.79540	1,942.959	23.80	0.9881	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			6.59540	3.859	23.80	0.0119	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call			1,569.79710	1,705.388	22.61	0.9808	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put			10.59710	6.288	22.61	0.0192	0.00	0	2,000
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			2,321.70780	2,460.475	26.38	0.9958	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			2.50780	1.375	26.38	0.0042	0.00	0	100
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Call			0.00000	498.450	19.36	0.6066	4,984,500.00	10,000	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Put			0.00000	271.850	19.36	0.3934	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			4,501.06440	4,642.934	29.46	0.9999	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.06440	0.034	29.46	0.0001	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			828.40360	929.763	18.56	0.8304	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			127.40360	86.863	18.56	0.1696	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			2,200.47280	2,339.901	21.19	0.9858	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			8.37280	6.001	21.19	0.0142	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	19/02/2016	Foreign Exchange Option	14.30	Call		1,835.91640	1,974.034	19.58	0.9756	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put		13.81640	10.134	19.58	0.0244	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call		1,265.39320	1,388.551	18.20	0.9249	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put		53.29320	34.651	18.20	0.0751	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		1,355.10750	1,478.539	18.13	0.9255	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		54.90750	36.639	18.13	0.0745	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call		742.41930	826.497	18.70	0.7346	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put		242.21930	184.597	18.70	0.2654	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		4,340.47290	4,482.043	26.55	0.9997	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put		0.27290	0.143	26.55	0.0003	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call		2,646.97200	2,786.411	22.52	0.9902	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put		6.77200	4.511	22.52	0.0098	0.00	0	150
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call		1,530.13320	1,658.786	18.07	0.9485	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put		36.93320	23.886	18.07	0.0515	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call		2,245.86650	2,383.219	20.61	0.9804	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put		13.56650	9.319	20.61	0.0196	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call		1,587.48540	1,718.077	18.11	0.9495	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put		35.18540	24.177	18.11	0.0505	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call		1,587.31240	1,716.815	18.14	0.9456	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put		39.01240	26.914	18.14	0.0544	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call		1,578.21610	1,707.198	18.10	0.9448	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put		39.91610	27.298	18.10	0.0552	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call		1,596.42510	1,726.437	18.17	0.9464	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put		38.12510	26.537	18.17	0.0536	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call		1,572.01640	1,698.016	17.92	0.9369	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put		48.61640	33.117	17.92	0.0631	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		3,659.07970	3,798.788	24.19	0.9964	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		3.57970	1.888	24.19	0.0036	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		19.99400	29.269	27.68	0.0394	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		4,055.19400	3,923.369	27.68	0.9606	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call		0.00000	7.397	29.89	0.0108	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put		0.00000	5,721.497	29.89	0.9892	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		435.82970	479.288	20.02	0.4702	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		741.02970	643.388	20.02	0.5298	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call		358.43970	393.654	20.58	0.4042	79,124.41	201	35,201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put		913.63970	807.754	20.58	0.5958	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call		0.00000	0.000	29.89	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put		133,805.20000	133,664.100	29.89	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call		549.63890	607.442	19.46	0.5566	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put		554.83890	471.542	19.46	0.4434	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call		0.00000	574.543	19.57	0.5359	2,872,717.00	5,000	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put		0.00000	508.643	19.57	0.4641	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call		0.00000	2.274	29.89	0.0037	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put		0.00000	6,816.374	29.89	0.9963	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		643.30620	709.791	19.14	0.6164	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		448.50620	373.891	19.14	0.3836	0.00	0	201

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			590.30980	651.949	19.31	0.5834	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			505.50980	426.049	19.31	0.4166	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			0.00000	280.002	21.53	0.3069	3,500,030.00	12,500	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			0.00000	1,124.102	21.53	0.6931	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			721.56190	794.882	18.91	0.6612	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			376.76190	308.982	18.91	0.3388	0.00	0	8,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			694.69840	765.715	18.98	0.6463	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			399.89840	329.815	18.98	0.3537	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			493.47560	543.119	19.68	0.5155	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			638.67560	547.219	19.68	0.4845	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			867.73450	952.795	18.51	0.7340	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			272.93450	216.895	18.51	0.2660	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			777.65100	855.634	18.75	0.6908	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			332.85100	269.735	18.75	0.3092	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			571.94050	631.858	19.38	0.5715	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			527.14050	445.958	19.38	0.4285	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			892.96620	979.918	18.45	0.7452	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			258.16620	204.018	18.45	0.2548	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			886.61010	973.089	18.46	0.7424	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			261.81010	207.189	18.46	0.2576	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			648.30760	715.240	19.13	0.6194	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			443.50760	369.340	19.13	0.3806	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			1,093.33130	1,196.505	18.28	0.8178	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			168.53130	130.605	18.28	0.1822	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			912.21980	1,001.044	18.42	0.7533	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			247.41980	195.144	18.42	0.2467	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			0.00000	843.227	18.78	0.6849	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			0.00000	277.327	18.78	0.3151	1,386,637.00	5,000	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			1,176.82250	1,284.506	18.22	0.8421	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			142.02250	108.606	18.22	0.1579	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			1,146.09000	1,252.163	18.24	0.8335	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			151.29000	116.263	18.24	0.1665	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			873.99540	959.528	18.50	0.7368	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			269.19540	213.628	18.50	0.2632	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,295.69160	1,409.094	18.13	0.8721	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			110.89160	83.194	18.13	0.1279	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			1,279.52240	1,392.193	18.15	0.8683	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			114.72240	86.293	18.15	0.1317	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			899.35160	986.786	18.43	0.7480	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			254.55160	200.886	18.43	0.2520	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,386.28860	1,503.533	18.07	0.8917	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			91.48860	67.633	18.07	0.1083	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,311.95590	1,426.080	18.12	0.8758	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			107.15590	80.180	18.12	0.1242	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			1,108.27050	1,212.282	18.27	0.8223	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			163.47050	126.382	18.27	0.1777	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			1,557.68240	1,681.095	17.96	0.9221	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			62.88240	45.195	17.96	0.0779	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			1,514.08110	1,636.048	17.99	0.9151	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			69.28110	50.148	17.99	0.0849	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			1,271.47390	1,383.776	18.15	0.8664	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			116.67390	87.876	18.15	0.1336	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,768.75660	1,899.158	18.63	0.9418	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			43.95660	33.258	18.63	0.0582	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			1,740.37740	1,870.518	18.55	0.9396	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			45.57740	34.618	18.55	0.0604	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,303.81200	1,417.577	18.13	0.8739	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			109.01200	81.677	18.13	0.1261	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			2,016.94890	2,149.380	19.39	0.9584	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			32.14890	23.480	19.39	0.0416	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			1,968.93710	2,101.009	19.25	0.9556	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			34.13710	25.109	19.25	0.0444	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			0.00000	1,591.428	18.02	0.9077	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			0.00000	55.528	18.02	0.0923	832,924.50	15,000	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,219.80940	2,353.608	20.00	0.9683	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			25.00940	17.708	20.00	0.0317	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			2,122.98140	2,256.157	19.71	0.9639	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			28.18140	20.257	19.71	0.0361	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,655.61910	1,784.936	18.28	0.9322	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			50.81910	39.036	18.28	0.0678	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			2,453.59760	2,588.714	20.70	0.9769	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			18.79760	12.814	20.70	0.0231	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			2,278.08290	2,412.234	20.18	0.9707	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			23.28290	16.334	20.18	0.0293	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			1,921.05020	2,052.749	19.10	0.9526	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			36.25020	26.849	19.10	0.0474	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			2,659.45870	2,795.546	21.31	0.9825	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			14.65870	9.646	21.31	0.0175	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			2,580.91350	2,716.650	21.08	0.9805	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			16.11350	10.750	21.08	0.0195	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			2,026.56600	2,159.067	19.42	0.9589	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			31.76600	23.167	19.42	0.0411	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,004.50180	3,141.896	22.33	0.9890	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			9.70180	5.996	22.33	0.0110	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			2,945.21200	3,082.407	22.16	0.9881	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			10.41200	6.507	22.16	0.0119	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			2,268.36180	2,402.456	20.15	0.9703	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			23.56180	16.556	20.15	0.0297	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			3,400.66480	3,539.163	23.33	0.9939	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			5.86480	3.263	23.33	0.0061	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			3,252.03010	3,390.037	22.98	0.9924	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			7.23010	4.137	22.98	0.0076	0.00	0	38,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			2,463.37600	2,598.543	20.73	0.9772	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			18.57600	12.643	20.73	0.0228	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,937.51910	4,077.258	24.60	0.9974	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			2.71910	1.358	24.60	0.0026	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			3,648.92130	3,788.084	23.92	0.9959	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			4.12130	2.184	23.92	0.0041	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			2,708.61800	2,844.915	21.46	0.9836	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			13.81800	9.015	21.46	0.0164	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			4,146.80250	4,286.856	25.10	0.9982	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			2.00250	0.956	25.10	0.0018	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			4,136.83210	4,276.872	25.07	0.9981	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			2.03210	0.972	25.07	0.0019	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			3,103.42520	3,241.131	22.62	0.9904	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			8.62520	5.231	22.62	0.0096	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			4,246.52860	4,386.707	25.33	0.9984	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			1.72860	0.807	25.33	0.0016	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			4,196.66070	4,336.779	25.21	0.9983	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			1.86070	0.879	25.21	0.0017	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			3,460.19120	3,598.865	23.47	0.9945	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			5.39120	2.965	23.47	0.0055	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			4,396.18360	4,536.525	25.68	0.9988	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			1.38360	0.625	25.68	0.0012	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			4,366.24680	4,506.558	25.61	0.9987	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			1.44680	0.658	25.61	0.0013	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			4,086.98630	4,226.957	24.95	0.9980	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			2.18630	1.057	24.95	0.0020	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			4,595.82450	4,736.342	26.16	0.9991	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			1.02450	0.442	26.16	0.0009	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			4,286.42930	4,426.654	25.43	0.9985	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			1.62930	0.754	25.43	0.0015	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			4,156.77340	4,296.840	25.12	0.9982	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			1.97340	0.940	25.12	0.0018	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			5,145.10860	5,286.000	26.51	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.30860	0.100	26.51	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			4,645.74970	4,786.305	26.27	0.9992	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.94970	0.405	26.27	0.0008	0.00	0	42,370
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			760.95100	837.429	18.84	0.6786	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			353.05100	288.429	18.84	0.3214	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,873.28520	3,010.016	21.86	0.9860	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			12.28520	7.816	21.86	0.0140	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,628.53900	1,756.062	18.22	0.9260	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			57.53900	43.862	18.22	0.0740	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,370.26210	1,485.532	18.15	0.8693	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			117.56210	91.532	18.15	0.1307	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,573.59800	2,708.518	20.63	0.9756	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			20.89800	14.518	20.63	0.0244	0.00	0	19,744

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,760.17070	2,895.340	20.65	0.9792	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			18.87070	12.640	20.65	0.0208	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			1,180.62180	1,286.460	18.24	0.8096	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			189.32180	153.760	18.24	0.1904	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			740.71890	813.904	19.03	0.6317	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			459.41890	391.204	19.03	0.3683	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			4,444.41220	4,584.256	25.44	0.9974	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			3.11220	1.556	25.44	0.0026	0.00	0	250
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			823.42270	902.290	18.91	0.6566	0.00	0	10,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			430.42270	367.790	18.91	0.3434	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			741.98430	814.524	19.20	0.6127	0.00	0	10,000
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			515.88430	446.924	19.20	0.3873	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			659.03820	724.878	19.51	0.5646	0.00	0	10,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			619.83820	544.178	19.51	0.4354	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			865.17350	944.257	19.00	0.6526	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			461.07350	398.557	19.00	0.3474	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			2,377.43550	2,508.050	19.04	0.9534	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			43.93550	32.951	19.04	0.0466	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			1,158.06160	1,258.669	18.41	0.7621	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			274.56160	233.569	18.41	0.2379	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			727.11110	793.338	19.60	0.5621	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			688.61110	613.138	19.60	0.4379	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			4,534.46680	4,673.809	24.32	0.9950	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			5.96680	3.609	24.32	0.0050	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,855.84200	2,987.865	19.23	0.9741	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			27.34200	17.665	19.23	0.0259	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			1,046.88480	1,135.418	18.62	0.7077	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			378.38480	325.218	18.62	0.2923	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			2,171.69700	2,298.370	18.32	0.9222	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			79.39700	64.270	18.32	0.0778	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			1,203.21440	1,301.271	18.50	0.7382	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			340.91440	297.171	18.50	0.2618	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			952.78130	1,031.650	19.12	0.6383	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			551.08130	488.150	19.12	0.3617	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			944.15690	1,019.423	19.36	0.6114	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			648.65690	582.123	19.36	0.3886	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			709.74900	767.382	20.26	0.4997	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			984.24900	900.082	20.26	0.5003	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			4,632.90350	4,772.419	22.70	0.9935	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			7.40350	5.119	22.70	0.0065	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,958.72550	3,089.377	18.06	0.9704	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			33.22550	22.077	18.06	0.0296	0.00	0	150
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,792.00310	1,910.712	18.05	0.8523	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			174.00310	150.812	18.05	0.1477	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			4,266.75630	4,405.880	20.97	0.9908	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			9.95630	7.180	20.97	0.0092	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			1,364.38990	1,464.579	18.45	0.7471	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			357.58990	315.879	18.45	0.2529	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			2,005.80290	2,125.854	17.95	0.8788	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			142.70290	120.954	17.95	0.1212	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			1,174.56280	1,261.732	18.75	0.6850	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			491.46280	436.832	18.75	0.3150	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			3,200.19710	3,333.301	17.43	0.9789	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			23.99710	15.201	17.43	0.0211	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			3,190.58810	3,323.405	17.40	0.9787	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			24.38810	15.305	17.40	0.0213	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			3,180.98370	3,313.708	17.40	0.9784	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			24.78370	15.608	17.40	0.0216	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			3,203.02470	3,336.034	17.25	0.9787	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			24.32470	15.434	17.25	0.0213	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,983.76300	3,114.531	17.36	0.9688	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			35.06300	23.931	17.36	0.0312	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			3,299.29880	3,435.047	17.56	0.9802	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			20.59880	14.447	17.56	0.0198	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			3,212.62880	3,345.930	17.28	0.9788	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			23.92880	15.330	17.28	0.0212	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,822.49950	1,939.363	18.02	0.8443	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			193.79950	168.763	18.02	0.1557	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			3,193.42690	3,326.343	17.25	0.9783	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			24.72690	15.743	17.25	0.0217	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			3,012.17350	3,143.244	17.35	0.9703	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			33.47350	22.644	17.35	0.0297	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			0.00000	1,134.522	19.15	0.6334	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			0.00000	563.922	19.15	0.3666	2,819,612.00	5,000	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			2,324.59560	2,447.838	17.72	0.9166	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			95.89560	77.238	17.72	0.0834	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			2,108.79460	2,229.640	17.84	0.8897	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			130.09460	109.040	17.84	0.1103	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			843.74360	908.375	19.90	0.5427	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			895.04360	817.775	19.90	0.4573	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,761.40190	1,875.792	18.06	0.8327	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			212.70190	185.192	18.06	0.1673	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,708.94130	1,821.450	18.11	0.8221	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			230.24130	200.850	18.11	0.1779	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			700.74710	754.925	20.55	0.4723	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,152.04710	1,064.325	20.55	0.5277	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			1,031.19230	1,108.736	19.23	0.6238	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			652.49230	588.136	19.23	0.3762	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			970.59090	1,044.169	19.43	0.5988	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			721.89090	653.569	19.43	0.4012	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			404.33740	435.147	22.66	0.2996	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,095.63740	1,984.547	22.66	0.7004	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			0.00000	899.949	19.93	0.5390	4,499,744.50	5,000	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			0.00000	829.349	19.93	0.4610	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			740.78700	797.899	20.35	0.4928	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,072.08700	987.299	20.35	0.5072	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,495.83700	3,633.277	18.19	0.9829	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			17.13700	12.677	18.19	0.0171	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			659.94670	711.081	20.76	0.4508	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,241.24670	1,150.481	20.76	0.5492	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			422.60100	454.013	22.48	0.3109	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,013.90100	1,903.413	22.48	0.6891	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			4,328.63530	4,468.005	20.85	0.9907	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			9.93530	7.405	20.85	0.0093	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,584.85220	3,722.558	18.48	0.9840	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			16.15220	11.958	18.48	0.0160	0.00	0	6,600
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			848.39680	911.352	20.07	0.5298	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			975.29680	896.252	20.07	0.4702	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,633.20630	1,741.368	18.26	0.7927	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			290.10630	256.268	18.26	0.2073	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			3,058.38800	3,190.125	16.74	0.9707	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			32.68800	22.525	16.74	0.0293	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			871.64540	935.233	20.01	0.5357	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			965.94540	887.633	20.01	0.4643	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			725.56600	779.122	20.68	0.4663	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,239.86600	1,151.522	20.68	0.5337	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,734.17970	4,874.587	21.61	0.9919	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			8.47970	6.987	21.61	0.0081	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			716.05710	764.896	21.25	0.4298	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,547.05710	1,454.496	21.25	0.5702	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,829.62340	4,969.734	21.04	0.9900	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			10.62340	9.334	21.04	0.0100	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			3,149.94410	3,283.172	15.84	0.9712	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			30.94410	22.772	15.84	0.0288	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			810.81290	866.087	20.76	0.4743	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,321.81290	1,235.687	20.76	0.5257	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,985.43780	4,123.943	17.75	0.9831	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			17.13780	14.643	17.75	0.0169	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,603.70160	1,703.620	18.54	0.7359	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			455.40160	414.319	18.54	0.2641	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			3,248.85100	3,380.571	15.05	0.9723	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			31.15100	22.371	15.05	0.0277	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			757.72330	804.922	21.52	0.4211	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,740.02330	1,646.722	21.52	0.5789	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			700.80130	744.151	21.86	0.3946	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			1,913.10130	1,815.951	21.86	0.6054	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,931.78230	5,070.336	20.63	0.9880	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			14.08230	12.136	20.63	0.0120	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			768.85350	815.250	21.59	0.4171	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,814.95350	1,721.150	21.59	0.5829	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			3,282.88600	3,417.442	14.93	0.9717	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			28.98600	23.342	14.93	0.0283	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			3,098.19650	3,230.468	15.32	0.9593	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			44.29650	36.368	15.32	0.0407	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			784.29630	831.718	21.50	0.4241	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,770.39630	1,677.618	21.50	0.5759	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			3,032.86610	3,163.859	15.46	0.9533	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			52.36610	43.259	15.46	0.0467	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			918.24950	974.410	20.88	0.4795	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,457.74950	1,373.810	20.88	0.5205	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			3,290.52980	3,427.752	14.92	0.9713	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			26.72980	23.852	14.92	0.0287	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			779.69310	826.519	21.59	0.4193	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,815.89310	1,722.619	21.59	0.5807	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			2,116.59910	2,226.207	17.75	0.8202	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			289.69910	259.307	17.75	0.1798	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			594.58250	629.817	22.88	0.3305	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,527.68250	2,422.917	22.88	0.6695	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,496.68890	3,636.278	15.46	0.9736	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			23.18890	22.778	15.46	0.0264	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,516.57970	3,656.123	15.53	0.9739	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			23.07970	22.623	15.53	0.0261	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,506.63420	3,646.200	15.50	0.9738	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			23.13420	22.700	15.50	0.0262	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,599.89060	1,513.534	21.12	0.5387	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			839.83240	889.488	21.40	0.4376	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,743.13240	1,652.988	21.40	0.5624	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,509.89080	3,649.528	15.41	0.9735	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			23.19080	23.028	15.41	0.0265	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			3,519.83790	3,659.449	15.44	0.9736	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			23.13790	22.949	15.44	0.0264	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			475.68560	502.859	23.92	0.2683	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,228.98560	3,116.359	23.92	0.7317	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			0.00000	1,177.164	20.23	0.5443	5,885,820.50	5,000	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			0.00000	1,100.664	20.23	0.4557	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			3,579.52420	3,718.984	15.63	0.9744	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			22.82420	22.484	15.63	0.0256	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			3,529.78520	3,669.371	15.47	0.9738	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			23.08520	22.871	15.47	0.0262	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,464.50800	2,586.213	16.83	0.8799	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			167.80800	149.713	16.83	0.1201	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			0.00000	1,391.088	19.45	0.6157	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			0.00000	814.588	19.45	0.3843	4,072,937.50	5,000	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			896.59060	950.034	21.12	0.4613	0.00	0	405

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			3,353.80710	3,495.627	15.15	0.9669	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			27.50710	29.727	15.15	0.0331	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			735.92990	777.736	22.17	0.3849	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,159.62990	2,061.836	22.17	0.6151	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			701.50010	741.043	22.40	0.3693	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,285.20010	2,185.143	22.40	0.6307	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			5,043.12500	5,179.383	19.87	0.9872	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			16.82500	13.483	19.87	0.0128	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			3,449.52550	3,598.001	15.40	0.9614	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			28.22550	38.301	15.40	0.0386	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			715.23910	753.788	22.76	0.3566	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,563.93910	2,464.088	22.76	0.6434	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			699.37820	736.989	22.86	0.3498	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,628.07820	2,527.289	22.86	0.6502	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			5,138.80340	5,272.762	19.05	0.9877	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			17.50340	13.062	19.05	0.0123	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			3,578.23790	3,714.229	15.12	0.9607	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			42.03790	40.929	15.12	0.0393	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			696.97720	730.752	23.38	0.3291	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,060.77720	2,957.452	23.38	0.6709	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			5,253.01730	5,386.444	18.34	0.9879	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			16.81730	13.144	18.34	0.0121	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			4,461.88140	4,594.600	16.76	0.9763	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			29.98140	26.200	16.76	0.0237	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			4,481.59700	4,614.288	16.80	0.9766	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			29.69700	25.888	16.80	0.0234	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			4,471.73940	4,604.444	16.78	0.9765	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			29.83940	26.044	16.78	0.0235	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			3,639.34550	3,767.980	13.31	0.9747	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			30.04550	22.380	13.31	0.0253	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,477.46930	2,579.631	17.52	0.8189	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			348.16930	314.031	17.52	0.1811	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,335.18780	2,443.117	18.14	0.7891	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			20.87490	16.419	18.53	0.0141	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			25.88190	21.817	13.97	0.0236	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,835.21240	3,967.445	13.94	0.9763	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			25.91240	21.845	13.94	0.0237	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			693.22720	724.087	23.84	0.3152	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,393.92720	3,288.487	23.84	0.6848	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			5,330.17490	5,462.019	18.53	0.9859	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			3,819.54320	3,705.369	24.46	0.7141	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			583.57130	602.628	25.38	0.2628	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,274.27130	4,157.028	25.38	0.7372	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			805.71670	843.044	22.99	0.3609	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			2,846.41670	2,747.444	22.99	0.6391	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,845.18190	3,977.417	13.97	0.9764	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			2,927.74650	2,827.718	23.12	0.6465	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			702.47000	733.870	23.76	0.3190	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,343.17000	3,238.270	23.76	0.6810	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			857.26040	897.488	22.66	0.3811	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,637.96040	2,541.888	22.66	0.6189	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			628.84320	650.969	24.46	0.2859	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,709.61150	2,612.510	22.77	0.6260	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			834.90560	873.882	22.80	0.3724	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,725.60560	2,628.282	22.80	0.6276	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,955.85890	2,052.520	18.63	0.7168	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			646.55890	606.920	18.63	0.2832	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			787.04650	823.318	23.12	0.3535	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			939.61200	883.433	19.34	0.3590	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			955.30260	1,000.895	22.09	0.4183	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,296.00260	2,205.295	22.09	0.5817	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,464.96760	2,566.781	17.57	0.8162	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			355.66760	321.181	17.57	0.1838	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			838.91150	878.110	22.77	0.3740	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			425.88780	397.517	18.14	0.2109	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			2,202.70220	2,307.046	18.30	0.7655	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			493.40220	461.446	18.30	0.2345	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,825.24280	3,957.471	13.91	0.9762	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			25.94280	21.871	13.91	0.0238	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,648.91200	1,729.033	19.34	0.6410	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,503.80630	2,600.095	18.00	0.7757	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			528.50630	487.295	18.00	0.2243	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,498.02290	2,594.045	18.02	0.7745	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			532.72290	491.245	18.02	0.2255	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,509.60140	2,606.157	17.98	0.7769	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			524.30140	483.357	17.98	0.2231	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,696.77330	2,789.263	18.29	0.7599	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			663.07330	616.463	18.29	0.2401	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,691.14840	2,783.450	18.31	0.7589	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			667.44840	620.650	18.31	0.2411	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,685.54520	2,777.652	18.32	0.7578	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			671.84520	624.852	18.32	0.2422	0.00	0	0
Total \$ / R Option												30,934,047.41	67,701	1,679,834
Total \$ / R												670,626,540.61	106,719	2,786,049
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			16.33590		16.19480			0.0000	718,779.60	44	1,024
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			16.62060		16.47870			0.0000	249,309.00	15	116
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.93650		16.79670			0.0000	0.00	0	75
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			17.24560		17.10930			0.0000	0.00	0	0
Total \$ / R MAXI Future												968,088.60	59	1,215

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.39	Call		380,807.93350	394,758.229	24.30	0.9968	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.39	Put		327.93350	168.228	24.30	0.0032	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.40	Call		379,812.66880	393,761.012	24.27	0.9968	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.40	Put		332.66880	171.012	24.27	0.0032	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.41	Call		378,817.48100	392,763.833	24.25	0.9967	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.41	Put		337.48100	173.833	24.25	0.0033	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.44	Call		306,917.14750	320,083.913	17.32	0.9730	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.44	Put		3,047.14750	2,023.913	17.32	0.0270	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.45	Call		305,965.61940	319,122.419	17.32	0.9726	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.45	Put		3,095.61940	2,062.419	17.32	0.0274	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.46	Call		305,014.63610	318,161.593	17.33	0.9721	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.46	Put		3,144.63610	2,101.593	17.33	0.0279	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	14.99	Call		211,321.10090	222,143.617	17.82	0.8144	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	14.99	Put		30,651.10090	27,493.617	17.82	0.1856	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	15.00	Call		210,657.03350	221,449.133	17.84	0.8130	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	15.00	Put		30,987.03350	27,799.133	17.84	0.1870	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	15.01	Call		209,995.08590	220,756.293	17.86	0.8116	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	15.01	Put		31,325.08590	28,106.293	17.86	0.1884	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	14.99	Call		245,043.51840	255,896.025	17.22	0.8212	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	14.99	Put		33,113.51840	30,336.025	17.22	0.1788	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	15.00	Call		244,393.90190	255,215.121	17.24	0.8199	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	15.00	Put		33,463.90190	30,655.121	17.24	0.1801	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	15.01	Call		243,745.89700	254,535.722	17.26	0.8186	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	15.01	Put		33,815.89700	30,975.722	17.26	0.1814	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0	
Total \$ / R MAXI											968,088.60	59	1,215	
£ / R	On	12/01/2016		Foreign Exchange Future			23.53490	23.35600		0.0000	0.00	0	15	
£ / R	On	26/02/2016		Foreign Exchange Future			23.72580	23.55180		0.0000	0.00	0	163	
£ / R	On	29/02/2016		Foreign Exchange Future			23.73890	23.56520		0.0000	0.00	0	56	
£ / R	On	07/03/2016		Foreign Exchange Future			23.76950	23.59600		0.0000	0.00	0	50	
£ / R	On	14/03/2016		Foreign Exchange Future			23.80010	23.62750		0.0000	25,466,107.00	1,070	32,380	
£ / R	On	13/06/2016		Foreign Exchange Future			24.22480	24.05130		0.0000	0.00	0	2,286	
£ / R	On	08/09/2016		Foreign Exchange Future			24.64890	24.47990		0.0000	0.00	0	0	
£ / R	On	19/09/2016		Foreign Exchange Future			24.70340	24.53470		0.0000	0.00	0	225	
£ / R	On	19/12/2016		Foreign Exchange Future			25.17570	25.01160		0.0000	0.00	0	0	
Total £ / R Future											25,466,107.00	1,070	35,175	
£ / R	On	12/01/2016		Foreign Exchange Option	21.09	Put		0.29350	0.074	31.19	0.0004	0.00	0	0
£ / R	On	12/01/2016		Foreign Exchange Option	21.09	Call		2,266.29350	2,444.974	31.19	0.9996	0.00	0	0
£ / R	On	26/02/2016		Foreign Exchange Option	22.09	Call		1,654.75860	1,783.174	20.04	0.8437	0.00	0	0
£ / R	On	26/02/2016		Foreign Exchange Option	22.09	Put		192.95860	147.374	20.04	0.1563	0.00	0	0
£ / R	On	29/02/2016		Foreign Exchange Option	22.03	Put		188.09670	144.980	19.92	0.1512	0.00	0	0
£ / R	On	29/02/2016		Foreign Exchange Option	22.03	Call		1,723.29670	1,853.880	19.92	0.8488	0.00	0	0
£ / R	On	07/03/2016		Foreign Exchange Option	22.12	Call		1,711.69610	1,837.322	20.03	0.8246	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put		235.69610	187.822	20.03	0.1754	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		4,459.84570	4,629.674	25.33	0.9800	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		22.34570	19.574	25.33	0.0200	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		4,450.01190	4,619.811	25.30	0.9798	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		22.51190	19.711	25.30	0.0202	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		4,440.17920	4,609.949	25.28	0.9797	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		22.67920	19.849	25.28	0.0203	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call		0.00000	1,948.426	20.08	0.8257	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put		0.00000	198.326	20.08	0.1743	1,189,954.20	6,000	6,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call		0.00000	1,188.181	20.66	0.6402	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put		0.00000	538.081	20.66	0.3598	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call		733.77010	787.797	21.26	0.4903	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put		1,056.27010	937.697	21.26	0.5097	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call		0.00000	377.259	22.67	0.2790	2,942,617.86	7,800	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put		0.00000	1,877.159	22.67	0.7210	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call		2,948.47800	3,108.949	21.45	0.9394	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put		70.97800	58.849	21.45	0.0606	0.00	0	21,300
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		3,711.15150	3,865.797	20.01	0.9095	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		159.85150	140.997	20.01	0.0905	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call		3,702.42190	3,856.908	20.01	0.9089	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put		161.12190	142.108	20.01	0.0911	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		3,719.88600	3,874.694	20.01	0.9101	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		158.58600	139.894	20.01	0.0899	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call		2,845.56390	2,955.388	19.13	0.7673	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put		625.66390	566.488	19.13	0.2327	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call		2,838.79720	2,948.428	19.13	0.7664	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		628.89720	569.528	19.13	0.2336	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		1,172.12540	1,213.499	21.26	0.4259	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		2,542.22540	2,414.599	21.26	0.5741	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		3,623.59420	3,752.183	18.80	0.8548	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put		343.69420	303.283	18.80	0.1452	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call		2,852.33490	2,962.365	19.12	0.7682	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		622.43490	563.465	19.12	0.2318	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call		2,434.55720	2,529.514	19.26	0.7000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put		899.85720	826.114	19.26	0.3000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call		2,428.59570	2,523.345	19.26	0.6990	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put		903.89570	829.945	19.26	0.3010	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call		2,440.53670	2,535.694	19.25	0.7010	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put		895.83670	822.294	19.25	0.2990	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call		3,169.05740	3,268.677	18.46	0.7519	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put		797.45740	732.977	18.46	0.2481	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call		3,162.64280	3,261.701	18.46	0.7512	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put		801.04280	736.001	18.46	0.2488	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call		3,175.48170	3,275.661	18.46	0.7527	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put		793.88170	729.961	18.46	0.2473	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 £ / R Option												4,132,572.06	13,800	75,028
Total £ / R												29,598,679.06	14,870	110,203
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13840		0.13730			0.0000	0.00	0	6,998
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14120		0.14007			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14440		0.14329			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	11,586
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,738.73300	1,849.159	17.30	0.9759	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			8.93300	9.459	17.30	0.0241	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,729.88370	3,839.798	22.48	0.9997	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.08370	0.098	22.48	0.0003	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,732.90440	2,842.880	22.48	0.9929	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			3.10440	3.180	22.48	0.0071	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,231.38600	1,328.373	17.28	0.7840	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			224.28600	208.573	17.28	0.2160	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,018.42310	3,131.641	18.72	0.9819	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			11.32310	11.841	18.72	0.0181	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,056.35800	2,165.020	16.88	0.9363	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			49.25800	45.219	16.88	0.0637	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,351.32340	3,460.794	17.27	0.9748	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			22.52340	20.894	17.27	0.0252	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,429.99290	2,538.523	17.73	0.9071	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			101.19290	98.623	17.73	0.0929	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,625.23340	1,725.049	17.72	0.7832	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			296.43340	285.149	17.72	0.2168	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,586
€ / R	On	25/01/2016	Foreign Exchange Future			17.59770		17.40180			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			17.61260		17.41590			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			17.69360		17.49460			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			17.71950		17.52060			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			17.75660		17.55770			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.78250		17.58440			0.0000	5,565,922.50	313	67,067
€ / R	On	13/06/2016	Foreign Exchange Future			18.14480		17.94430			0.0000	0.00	0	9,122
€ / R	On	19/09/2016	Foreign Exchange Future			18.55840		18.35880			0.0000	0.00	0	6,030
€ / R	On	19/12/2016	Foreign Exchange Future			18.97010		18.77290			0.0000	0.00	0	4,500
Total € / R Future												5,565,922.50	313	86,758
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			2,792.30440	2,988.025	28.36	0.9989	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			0.50440	0.325	28.36	0.0011	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			2,782.31850	2,978.033	28.32	0.9989	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			0.51850	0.333	28.32	0.0011	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			2,772.33290	2,968.042	28.29	0.9989	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			0.53290	0.342	28.29	0.0011	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			2,552.76940	2,748.295	27.50	0.9981	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			0.96940	0.595	27.50	0.0019	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			2,482.96960	2,678.409	27.25	0.9977	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			1.16960	0.709	27.25	0.0023	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			1,902.73330	2,097.696	24.28	0.9861	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			6.83330	5.096	24.28	0.0139	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			2,269.03030	2,465.053	25.77	0.9932	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			3.13030	2.453	25.77	0.0068	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			2,106.79400	2,302.847	20.30	0.9798	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			12.19400	9.247	20.30	0.0202	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			1,476.62060	1,657.171	17.83	0.9487	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			42.02060	23.571	17.83	0.0513	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			2,001.42910	2,195.887	19.72	0.9681	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			20.82910	16.387	19.72	0.0319	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			2,019.78650	2,212.588	19.61	0.9560	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			32.08650	25.988	19.61	0.0440	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,739.60040	3,936.800	24.39	0.9931	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			5.20040	4.300	24.39	0.0069	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,529.69940	1,700.418	18.26	0.8995	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			95.29940	67.918	18.26	0.1005	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			4,535.88830	4,733.769	25.97	0.9979	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			1.48830	1.269	25.97	0.0021	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			4,386.29590	4,584.106	25.67	0.9973	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			1.89590	1.606	25.67	0.0027	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,701.90740	1,881.276	18.35	0.9241	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			67.50740	48.776	18.35	0.0759	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			965.64160	1,098.173	18.62	0.7525	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			281.24160	215.673	18.62	0.2475	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			19.35470	23.015	25.62	0.0316	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			4,334.95470	4,140.515	25.62	0.9684	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			2,644.62850	2,838.971	21.41	0.9740	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			20.22850	16.471	21.41	0.0260	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			1,405.65290	1,570.562	18.33	0.8761	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			121.25290	88.062	18.33	0.1239	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			1,058.39560	1,200.837	18.55	0.7853	0.00	0	1,275
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			233.99560	178.337	18.55	0.2147	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			3,561.20130	3,758.093	24.04	0.9911	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			6.80130	5.593	24.04	0.0089	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,666.89010	1,843.496	18.22	0.9207	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			72.49010	50.996	18.22	0.0793	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,658.17760	1,834.067	18.19	0.9199	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			73.77760	51.567	18.19	0.0801	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			3,600.81010	3,797.778	24.12	0.9916	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	13.99	Put		6.41010	5.278	24.12	0.0084	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		2,556.82840	2,750.659	21.13	0.9714	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		22.42840	18.159	21.13	0.0286	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		2,246.78530	2,438.230	20.14	0.9595	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		32.38530	25.730	20.14	0.0405	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		3,581.00300	3,777.933	24.08	0.9913	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		6.60300	5.433	24.08	0.0087	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		2,997.78550	3,193.669	22.52	0.9824	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		13.38550	11.169	22.52	0.0176	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		2,703.28280	2,897.936	21.60	0.9757	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		18.88280	15.436	21.60	0.0243	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		3,590.90600	3,787.855	24.10	0.9915	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		6.50600	5.355	24.10	0.0085	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		78.63070	61.933	18.00	0.0635	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		3,764.31970	3,963.052	18.96	0.9790	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		20.01970	18.252	18.96	0.0210	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		2,159.30290	2,324.766	17.94	0.8747	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		175.00290	139.966	17.94	0.1253	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		2,780.98050	2,965.178	18.00	0.9379	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		76.68050	60.378	18.00	0.0621	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		2,771.95070	2,955.952	18.00	0.9372	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		77.65070	61.151	18.00	0.0628	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		2,762.93070	2,946.733	18.00	0.9365	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		96.06400	72.745	17.38	0.0593	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		3,495.87030	3,671.983	17.39	0.9401	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		97.07030	73.583	17.39	0.0599	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		3,513.86580	3,690.315	17.38	0.9413	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		95.06580	71.915	17.38	0.0587	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		3,504.86400	3,681.145	17.38	0.9407	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		393.64120	343.197	17.84	0.1774	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		2,400.30160	2,538.049	17.80	0.7744	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		527.40160	467.949	17.80	0.2256	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		2,341.96230	2,473.445	17.79	0.7651	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		559.06230	493.344	17.79	0.2349	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		562.64960	496.223	17.79	0.2359	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		2,329.15070	2,459.214	17.79	0.7631	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		566.25070	499.114	17.79	0.2369	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		866.11720	907.332	21.61	0.3697	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		2,893.21720	2,737.232	21.61	0.6303	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		2,766.54120	2,913.297	17.84	0.8226	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		674.79450	702.363	22.77	0.2957	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		3,801.89450	3,632.263	22.77	0.7043	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		2,335.54960	2,466.323	17.79	0.7641	0.00	0	0
Total € / R Option											0.00	0	336,945

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R												5,565,922.50	313	423,703
AU\$ / R	On	15/01/2016	Foreign Exchange Future			11.28390		11.23270			0.0000	0.00	0	3
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.37460		11.32410			0.0000	5,812,420.60	511	13,554
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.52560		11.47600			0.0000	0.00	0	2,939
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.69960		11.65300			0.0000	0.00	0	500
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.87400		11.83200			0.0000	0.00	0	0
Total AU\$ / R Future												5,812,420.60	511	16,996
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			1,283.59420	1,334.162	31.47	0.9982	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			0.89420	0.262	31.47	0.0018	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			1,273.62900	1,324.171	31.34	0.9981	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			0.92900	0.271	31.34	0.0019	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			1,263.66530	1,314.181	31.22	0.9980	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			0.96530	0.281	31.22	0.0020	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			408.00740	369.738	18.21	0.5006	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			60.89200	63.195	20.64	0.1310	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,336.79200	1,288.595	20.64	0.8690	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			61.34660	51.179	18.17	0.1154	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			669.68010	699.263	17.92	0.7638	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			145.58010	124.663	17.92	0.2362	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			326.23900	338.680	18.19	0.5039	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			402.13900	364.080	18.19	0.4961	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			322.10740	334.338	18.21	0.4994	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			11.34960	8.059	21.22	0.0207	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,825.63140	1,872.815	21.18	0.9790	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			11.53140	8.215	21.18	0.0210	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,542.45600	1,588.925	19.97	0.9638	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			18.35600	14.325	19.97	0.0362	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			985.44660	1,025.779	18.17	0.8846	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,845.27050	1,892.505	21.27	0.9797	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			11.17050	7.905	21.27	0.0203	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,835.44960	1,882.659	21.22	0.9793	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			80.59030	72.868	17.23	0.1103	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,474.07470	1,515.979	17.24	0.8929	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			78.07470	70.379	17.24	0.1071	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,465.32510	1,507.216	17.23	0.8913	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			79.32510	71.616	17.23	0.1087	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,456.59030	1,498.468	17.23	0.8897	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,600.54450	1,642.336	17.21	0.8474	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			147.54450	142.736	17.21	0.1526	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,592.31130	1,634.025	17.20	0.8459	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			149.31130	144.425	17.20	0.1541	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,608.79160	1,650.664	17.22	0.8489	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			145.79160	141.064	17.22	0.1511	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			299.27460	291.082	16.93	0.2341	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,465.54110	1,499.483	16.93	0.7694	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			293.54110	285.483	16.93	0.2306	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,458.40010	1,492.273	16.93	0.7677	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			296.40010	288.273	16.93	0.2323	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,451.27460	1,485.082	16.93	0.7659	0.00	0	0
Total AU\$ / R Option												0.00	0	1,200
Total AU\$ / R												5,812,420.60	511	18,196
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.57180		11.49730			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.77870		11.70290			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			73.53010	59.264	15.65	0.1453	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			776.79180	837.759	15.63	0.8611	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			69.49180	55.959	15.63	0.1389	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			768.79100	829.394	15.64	0.8579	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			71.49100	57.594	15.64	0.1421	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			760.83010	821.064	15.65	0.8547	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,003.43780	1,060.545	16.01	0.7931	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			170.53780	151.845	16.01	0.2069	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			996.05310	1,052.950	16.01	0.7905	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			173.15310	154.250	16.01	0.2095	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			988.69700	1,045.380	16.01	0.7880	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			175.79700	156.680	16.01	0.2120	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2
CHF / R	On	14/03/2016	Foreign Exchange Future			16.40300		16.19110			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			16.76450		16.54870			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			1,326.72330	1,488.531	18.37	0.8834	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			125.62330	75.531	18.37	0.1166	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,318.80920	1,480.100	18.39	0.8815	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			127.70920	77.100	18.39	0.1185	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,310.91780	1,471.692	18.40	0.8796	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			129.81780	78.692	18.40	0.1204	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,304.23380	2,492.493	19.77	0.8930	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			145.53380	117.993	19.77	0.1070	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,295.64470	2,483.611	19.76	0.8922	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			146.94470	119.111	19.76	0.1078	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,287.06660	2,474.739	19.75	0.8913	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			148.36660	120.239	19.75	0.1087	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 CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,452
CNH / R	On	14/03/2016	Foreign Exchange Future			2.41680		2.39630			0.0000	0.00	0	158
CNH / R	On	13/06/2016	Foreign Exchange Future			2.43580		2.41640			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			2,121.40410	2,305.520	20.21	0.8722	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			158.40410	137.520	20.21	0.1278	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			2,038.35430	2,220.095	20.17	0.8612	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			175.35430	152.095	20.17	0.1388	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			2,205.75580	2,392.079	20.24	0.8826	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			142.75580	124.079	20.24	0.1174	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,487.22990	2,650.876	19.75	0.7927	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			423.22990	392.876	19.75	0.2073	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,413.59040	2,575.692	19.74	0.7827	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			449.59040	417.692	19.74	0.2173	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,341.09900	2,501.615	19.73	0.7724	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			477.09900	443.615	19.73	0.2276	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			2.39090		2.36430			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.44150		2.41440			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			2,294.04850	2,535.908	21.56	0.8857	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			151.04850	126.908	21.56	0.1143	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			2,211.12370	2,450.188	21.58	0.8754	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			168.12370	141.188	21.58	0.1246	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			2,378.30890	2,626.743	21.76	0.8933	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			135.30890	117.743	21.76	0.1067	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			3,406.55790	3,640.131	21.27	0.8749	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			262.55790	225.131	21.27	0.1251	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,572.09570	3,808.380	21.20	0.8891	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			228.09570	193.380	21.20	0.1109	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,488.87960	3,723.814	21.24	0.8821	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			244.87960	208.814	21.24	0.1179	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			0.15800		0.15660			0.0000	0.00	0	1,266

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	13/06/2016	Foreign Exchange Future			0.15760		0.15630			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15710		0.15560			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			0.07130		0.07040			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06770		0.06630			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06570		0.06440			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	0
Total NGN / R												0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			10.67390		10.69210			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.80390		10.82320			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.95160		10.97500			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			1,556.68660	1,537.193	16.51	0.9876	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			4.58660	3.293	16.51	0.0124	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,546.76810	1,527.256	16.45	0.9874	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			4.66810	3.356	16.45	0.0126	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,536.85120	1,517.320	16.39	0.9871	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			4.75120	3.420	16.39	0.0129	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			23.15300	19.981	16.57	0.0404	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,846.72410	1,824.261	16.55	0.9589	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			23.52410	20.361	16.55	0.0411	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,837.10150	1,814.647	16.53	0.9581	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			23.90150	20.747	16.53	0.0419	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,856.35300	1,833.881	16.57	0.9596	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,602.58380	1,585.859	16.00	0.8773	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			87.58380	94.259	16.00	0.1227	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,593.99230	1,577.231	15.99	0.8758	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			88.99230	95.631	15.99	0.1242	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,585.41830	1,568.617	15.98	0.8743	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			90.41830	97.017	15.98	0.1257	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			1.08860		1.08580			0.0000	0.00	0	6,310
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.09170		1.08890			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.09580		1.09300			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	6,310

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$												0.00	0	6,310
RAIN	On	13/06/2016	Foreign Exchange Future			28,426.90000		28,165.94000			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			11.31030		11.27580			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.47810		11.44610			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			1,311.18280	1,345.522	17.52	0.9570	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			15.38280	15.222	17.52	0.0430	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,301.41320	1,335.793	17.47	0.9562	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			15.61320	15.493	17.47	0.0438	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,291.64770	1,326.068	17.42	0.9554	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			15.84770	15.768	17.42	0.0446	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,326.26550	1,356.702	16.84	0.8677	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			90.16550	88.602	16.84	0.1323	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,343.63810	1,373.975	16.86	0.8711	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			87.53810	85.875	16.86	0.1289	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,334.94350	1,365.330	16.85	0.8694	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			88.84350	87.230	16.85	0.1306	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			5.33780		5.30140			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.29060		5.26240			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			818.68730	854.060	22.32	0.9693	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			7.28730	6.260	22.32	0.0307	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			808.91590	844.287	22.22	0.9682	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			7.51590	6.487	22.22	0.0318	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			799.15210	834.522	22.12	0.9670	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			7.75210	6.722	22.12	0.0330	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			570.33940	595.663	18.57	0.8234	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			67.93940	65.063	18.57	0.1766	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			562.25020	587.495	18.54	0.8193	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			69.85020	66.895	18.54	0.1807	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			554.20430	579.367	18.51	0.8151	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			71.80430	68.767	18.51	0.1849	0.00	0	0
Total TRY / R Option												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 TRY / R									0.00	0	0
ZMW / R On 14/03/2016 Foreign Exchange Future			1.40940		1.40380			0.0000	0.00	0	1
ZMW / R On 13/06/2016 Foreign Exchange Future			1.34220		1.34570			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	1
Total ZMW / R									0.00	0	1
Total Futures									677,505,031.90	40,971	1,272,134
Total Options									35,066,619.47	81,501	2,093,007
Grand Total:									712,571,651.37	122,472	3,365,141