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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/01/2016

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			16.49140		16.64700			0.0000	176,837,282.20	10,723	0
\$ / R On 13/01/2016 Foreign Exchange Future			16.49420		16.64700			0.0000	0.00	0	1,176
\$ / R On 14/01/2016 Foreign Exchange Future			16.49420		16.64710			0.0000	0.00	0	0
\$ / R On 15/01/2016 Foreign Exchange Future			16.49420		16.64960			0.0000	0.00	0	0
\$ / R On 20/01/2016 Foreign Exchange Future			16.50660		16.66210			0.0000	0.00	0	0
\$ / R On 21/01/2016 Foreign Exchange Future			16.50910		16.66460			0.0000	0.00	0	0
\$ / R On 22/01/2016 Foreign Exchange Future			16.51150		16.66740			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			16.52530		16.68120			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			16.53080		16.68680			0.0000	0.00	0	212
\$ / R On 10/02/2016 Foreign Exchange Future			16.56380		16.72010			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			16.56930		16.72560			0.0000	745,618.50	45	506
\$ / R On 15/02/2016 Foreign Exchange Future			16.57750		16.78520			0.0000	71,780,575.00	4,330	4,330
\$ / R On 19/02/2016 Foreign Exchange Future			16.59070		16.74720			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			16.61150		16.76810			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			16.61490		16.77160			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			16.62530		16.78210			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			16.63230		16.78910			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			16.64960		16.80650			0.0000	799,180.80	48	301
\$ / R On 11/03/2016 Foreign Exchange Future			16.66340		16.82050			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			16.67380		16.83090			0.0000	932,582,307.80	55,931	990,298
\$ / R On 15/03/2016 Foreign Exchange Future			16.67700		16.83420			0.0000	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2016	Foreign Exchange Future			16.68010		16.83740			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			16.70220		16.86000			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			16.72110		16.87940			0.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Future			16.74320		16.90200			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future			16.74630		16.90520			0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future			16.74950		16.90840			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			16.77480		16.93430			0.0000	0.00	0	50
\$ / R	On	18/04/2016	Foreign Exchange Future			16.78440		16.94410			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			16.81010		16.97010			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			16.85510		17.01560			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			16.86470		17.02540			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			16.90970		17.07100			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.92260		17.08400			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			16.94190		17.10350			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.94830		17.11000			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.95150		17.11330			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.96440		17.12630			0.0000	121,889,214.00	7,185	61,282
\$ / R	On	24/06/2016	Foreign Exchange Future			16.99970		17.16210			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			17.01260		17.17510			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			17.10440		16.60100			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			17.10780		17.26610			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			17.15840		17.31130			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			17.20890		17.35650			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			17.24600		17.38960			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			17.25270		17.39560			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			17.25610		17.39870			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			17.26960		17.41070			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			17.27630		17.41670			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			17.28980		17.42880			0.0000	34,579,600.00	2,000	35,194
\$ / R	On	28/09/2016	Foreign Exchange Future			17.32010		17.45590			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			17.41640		17.55370			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			17.53280		17.68720			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			17.58930		17.75190			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			17.60690		17.77210			0.0000	0.00	0	10,423
\$ / R	On	13/03/2017	Foreign Exchange Future			17.82680		17.99620			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			18.03640		18.20050			0.0000	0.00	0	0
Total \$ / R Future												1,339,213,778.30	80,262	1,105,673
\$ / R	On	12/01/2016	Foreign Exchange Option	15.63	Call			1,017.64440	861.400	28.99	1.0000	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	15.63	Put			0.64440	0.000	28.99	0.0000	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			2,847.00000	2,691.400	28.99	1.0000	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			0.00000	0.000	28.99	0.0000	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			3,717.00020	3,564.200	39.93	1.0000	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			0.00020	0.000	39.93	0.0000	0.00	0	0
\$ / R	On	14/01/2016	Foreign Exchange Option	15.64	Call			1,012.70180	859.204	37.85	0.9720	0.00	0	5,000
\$ / R	On	14/01/2016	Foreign Exchange Option	15.64	Put			5.60180	5.004	37.85	0.0280	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Call		1,751.23830	1,595.133	43.31	0.9955	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Put		1.63830	0.933	43.31	0.0045	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call		1,651.74370	1,495.454	42.12	0.9939	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put		2.14370	1.254	42.12	0.0061	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call		2,549.80280	2,394.361	54.70	0.9993	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put		0.15730	0.132	56.14	0.0006	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Put		0.20280	0.161	54.70	0.0007	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Call		2,250.03830	2,094.496	50.38	0.9986	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Put		0.43830	0.296	50.38	0.0014	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Call		1,850.85410	1,694.917	44.62	0.9965	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Put		1.25410	0.717	44.62	0.0035	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call		2,649.75730	2,494.332	56.14	0.9994	0.00	0	0
\$ / R	On	20/01/2016	Foreign Exchange Option	15.65	Call		1,027.40600	873.610	24.09	0.9348	0.00	0	5,000
\$ / R	On	20/01/2016	Foreign Exchange Option	15.65	Put		15.30600	17.010	24.09	0.0652	0.00	0	0
\$ / R	On	20/01/2016	Foreign Exchange Option	15.81	Call		873.47340	726.676	23.73	0.8934	0.00	0	5,000
\$ / R	On	20/01/2016	Foreign Exchange Option	15.81	Put		21.37340	30.077	23.73	0.1066	0.00	0	0
\$ / R	On	21/01/2016	Foreign Exchange Option	15.99	Call		725.14250	589.012	24.32	0.8039	0.00	0	10,000
\$ / R	On	21/01/2016	Foreign Exchange Option	15.99	Put		50.54250	69.912	24.32	0.1961	0.00	0	0
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Call		1,031.82100	880.779	24.49	0.9077	0.00	0	5,000
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Put		24.42100	29.278	24.49	0.0923	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		3,181.89030	3,026.018	35.17	0.9980	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		0.69030	0.718	35.17	0.0020	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		2,204.87200	2,049.925	29.70	0.9869	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		3.67200	4.626	29.70	0.0131	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		1,534.42840	1,383.223	26.04	0.9516	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		13.22840	17.923	26.04	0.0484	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		3,711.26290	3,555.577	38.24	0.9992	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		0.06290	0.277	38.24	0.0008	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		3,571.34790	3,415.653	37.41	0.9990	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		0.14790	0.353	37.41	0.0010	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call		1,380.24040	1,230.189	25.22	0.9340	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put		19.04040	24.889	25.22	0.0660	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		4,881.20000	4,725.337	45.24	0.9999	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		0.00000	0.037	45.24	0.0001	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call		2,191.58730	2,036.728	28.70	0.9841	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put		4.78730	5.928	28.70	0.0159	0.00	0	2,000
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call		2,948.39460	2,792.559	33.37	0.9954	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put		1.59460	1.759	33.37	0.0046	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call		2,430.15020	2,274.804	30.17	0.9893	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put		3.35020	4.004	30.17	0.0107	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Call		869.98080	752.068	22.84	0.7124	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Put		159.88080	198.268	22.84	0.2876	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Call		0.00000	419.966	24.02	0.4829	4,199,660.00	10,000	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Put		0.00000	510.666	24.02	0.5171	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Call		485.55630	408.111	24.11	0.4728	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Put		449.95630	528.811	24.11	0.5272	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			5,125.63330	4,969.362	34.31	0.9999	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.03330	0.062	34.31	0.0001	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			1,378.54760	1,234.252	22.03	0.8794	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			52.94760	64.952	22.03	0.1206	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Call			0.00000	390.747	23.90	0.4483	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Put			0.00000	593.247	23.90	0.5517	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			2,459.21200	2,304.491	24.38	0.9731	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			12.01200	13.791	24.38	0.0269	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			1,864.25510	1,710.100	21.54	0.9420	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			27.05510	29.401	21.54	0.0580	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			2,824.58980	2,669.573	26.11	0.9829	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			7.38980	8.873	26.11	0.0171	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			1,244.57490	1,116.614	21.65	0.7994	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			116.47490	145.114	21.65	0.2006	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			4,968.42020	4,811.877	31.55	0.9993	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.32020	0.377	31.55	0.0007	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			3,273.57280	3,118.557	27.24	0.9875	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			5.47280	7.057	27.24	0.0125	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			1,958.38350	1,805.689	21.60	0.9384	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			30.28350	34.189	21.60	0.0616	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			2,146.34590	1,993.371	22.40	0.9495	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			24.74590	28.471	22.40	0.0505	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			2,207.01800	2,055.353	22.50	0.9488	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			24.91800	30.053	22.50	0.0512	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			2,872.77680	2,718.605	25.08	0.9772	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			10.67680	13.305	25.08	0.0228	0.00	0	100
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			2,196.65110	2,045.564	22.39	0.9449	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			27.55110	33.264	22.39	0.0551	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			2,215.98100	2,064.775	22.46	0.9462	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			26.88100	32.475	22.46	0.0538	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			2,206.31430	2,055.167	22.43	0.9456	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			27.21430	32.867	22.43	0.0544	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			2,188.45330	2,038.880	22.01	0.9383	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			31.95330	39.280	22.01	0.0617	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			4,293.12520	4,136.808	28.47	0.9946	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			2.62520	3.408	28.47	0.0054	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			9.02320	7.140	33.09	0.0097	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			6,328.12320	6,483.340	33.09	0.9903	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	33.09	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			133,169.10000	133,326.200	33.09	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			489.33190	440.479	23.84	0.3992	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			838.43190	946.679	23.84	0.6008	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			61.91810	57.587	30.02	0.0667	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			3,461.01810	3,613.787	30.02	0.9333	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			23.90610	19.403	33.09	0.0238	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			5,243.00610	5,395.603	33.09	0.9762	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			780.85520	702.451	22.43	0.5634	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			449.95520	528.651	22.43	0.4366	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			658.00390	591.661	22.90	0.4996	0.00	0	35,201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			577.10390	667.861	22.90	0.5004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			0.00000	552.662	23.12	0.4750	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			0.00000	728.862	23.12	0.5250	10,932,930.00	15,000	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			951.28240	859.445	21.94	0.6421	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			320.38240	385.645	21.94	0.3579	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			909.22880	820.565	22.05	0.6237	8,205,653.00	10,000	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			348.32880	416.765	22.05	0.3763	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			868.57010	783.063	22.17	0.6053	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			377.67010	449.263	22.17	0.3947	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,079.15410	978.214	21.61	0.6942	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			248.25410	304.414	21.61	0.3058	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			1,007.40680	911.480	21.79	0.6657	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			286.50680	347.680	21.79	0.3343	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			982.17780	888.069	21.86	0.6552	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			301.27780	364.269	21.86	0.3448	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			1,185.79510	1,074.778	21.36	0.7322	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			204.89510	250.978	21.36	0.2678	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			1,149.61520	1,041.878	21.44	0.7197	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			218.71520	268.078	21.44	0.2803	4,021,176.00	15,000	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,086.08300	984.453	21.59	0.6968	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			245.18300	300.653	21.59	0.3032	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			1,375.76970	1,253.389	21.13	0.7904	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			144.86970	179.589	21.13	0.2096	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			1,260.00650	1,143.669	21.24	0.7564	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			179.10650	219.869	21.24	0.2436	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			1,244.96880	1,129.471	21.25	0.7517	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			184.06880	225.671	21.25	0.2483	1,128,355.00	5,000	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			1,407.50370	1,283.586	21.10	0.7991	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			136.60370	169.785	21.10	0.2009	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			1,399.53670	1,276.000	21.11	0.7970	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			138.63670	172.200	21.11	0.2030	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			1,383.67050	1,260.902	21.12	0.7926	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			142.77050	177.102	21.12	0.2074	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			1,647.54860	1,513.576	20.89	0.8565	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			86.64860	109.776	20.89	0.1435	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			1,431.53380	1,306.487	21.08	0.8055	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			130.63380	162.687	21.08	0.1945	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			1,415.49260	1,291.197	21.09	0.8013	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			134.59260	167.397	21.09	0.1987	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			1,742.77560	1,605.521	20.81	0.8755	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			71.87560	91.721	20.81	0.1245	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			1,707.90480	1,571.808	20.84	0.8687	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			77.00480	98.008	20.84	0.1313	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			1,664.70360	1,530.112	20.88	0.8600	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			83.80360	106.312	20.88	0.1400	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,880.32770	1,734.616	20.70	0.8988	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			59.42770	70.816	20.70	0.1012	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			1,861.81980	1,717.170	20.71	0.8959	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			60.91980	73.370	20.71	0.1041	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			1,852.57880	1,708.472	20.72	0.8944	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			61.67880	74.672	20.72	0.1056	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,982.70930	1,835.714	20.98	0.9105	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			51.80930	61.914	20.98	0.0895	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,898.86860	1,752.559	20.72	0.9013	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			57.96860	68.759	20.72	0.0987	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,889.59450	1,743.364	20.69	0.9003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			58.69450	69.564	20.69	0.0997	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			2,171.14030	2,022.767	21.56	0.9282	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			40.24030	48.967	21.56	0.0718	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			2,123.78140	1,975.734	21.41	0.9241	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			42.88140	51.934	21.41	0.0759	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			2,076.58320	1,928.875	21.27	0.9198	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			45.68320	55.075	21.27	0.0802	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			2,390.83960	2,241.096	22.22	0.9445	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			29.93960	37.297	22.22	0.0555	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			2,362.02590	2,212.450	22.13	0.9426	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			31.12590	38.650	22.13	0.0574	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			2,275.85700	2,126.803	21.87	0.9365	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			34.95700	43.003	21.87	0.0635	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			2,642.19750	2,491.134	22.97	0.9588	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			21.29750	27.334	22.97	0.0412	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			2,593.65100	2,442.824	22.82	0.9563	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			22.75100	29.024	22.82	0.0437	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			2,545.19720	2,394.615	22.68	0.9537	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			24.29720	30.815	22.68	0.0463	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,846.99700	2,695.017	23.57	0.9677	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			16.09700	21.217	23.57	0.0323	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			2,749.30250	2,597.743	23.28	0.9637	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			18.40250	23.943	23.28	0.0363	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			2,651.91760	2,500.807	23.00	0.9592	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			21.01760	27.007	23.00	0.0408	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			3,082.52850	2,929.643	24.26	0.9756	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			11.62850	15.843	24.26	0.0244	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			2,905.74800	2,753.528	23.74	0.9699	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			14.84800	19.728	23.74	0.0301	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			2,895.94990	2,743.769	23.72	0.9695	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			15.04990	19.969	23.72	0.0305	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			3,289.60820	3,136.043	24.87	0.9810	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			8.70820	12.243	24.87	0.0190	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			3,210.62720	3,057.310	24.64	0.9791	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			9.72720	13.510	24.64	0.0209	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			3,092.37030	2,939.451	24.29	0.9759	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			11.47030	15.651	24.29	0.0241	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,636.80560	3,481.815	25.91	0.9875	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			5.90560	8.015	25.91	0.0125	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			3,577.19400	3,422.382	25.72	0.9866	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			6.29400	8.582	25.72	0.0134	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			3,339.02420	3,185.310	25.01	0.9821	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			8.12420	11.510	25.01	0.0179	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			4,034.76350	3,878.873	27.22	0.9921	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			3.86350	5.073	27.22	0.0079	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			3,885.42990	3,729.825	26.73	0.9906	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			4.52990	6.025	26.73	0.0094	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			3,736.21100	3,580.951	26.24	0.9888	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			5.31100	7.151	26.24	0.0112	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			4,573.07460	4,416.515	28.99	0.9958	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			2.17460	2.715	28.99	0.0042	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			4,283.86270	4,127.603	28.04	0.9941	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			2.96270	3.803	28.04	0.0059	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			4,094.52520	3,938.535	27.42	0.9926	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			3.62520	4.735	27.42	0.0074	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			4,782.63610	4,625.922	29.68	0.9967	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			1.73610	2.122	29.68	0.0033	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			4,772.65490	4,615.947	29.65	0.9967	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			1.75490	2.147	29.65	0.0033	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			4,722.75170	4,566.077	29.48	0.9965	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			1.85170	2.277	29.48	0.0035	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			4,882.45880	4,725.686	30.01	0.9971	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			1.55880	1.886	30.01	0.0029	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			4,832.54510	4,675.801	29.84	0.9969	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			1.64510	2.001	29.84	0.0031	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			4,792.61750	4,635.897	29.71	0.9967	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			1.71750	2.097	29.71	0.0033	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			5,032.22510	4,875.378	30.50	0.9976	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			1.32510	1.578	30.50	0.0024	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			5,231.72740	5,074.974	30.99	0.9982	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.82740	1.174	30.99	0.0018	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			5,002.26910	4,845.435	30.40	0.9975	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			1.36910	1.636	30.40	0.0025	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			4,922.39290	4,765.599	30.14	0.9972	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			1.49290	1.799	30.14	0.0028	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			5,781.09870	5,624.096	30.99	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.19870	0.296	30.99	0.0005	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			5,281.63270	5,124.844	30.99	0.9984	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.73270	1.044	30.99	0.0016	0.00	0	42,370

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			1,236.27590	1,121.829	21.28	0.7461	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			192.07590	234.829	21.28	0.2539	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			2,246.10630	2,098.559	21.83	0.9306	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			38.70630	48.459	21.83	0.0694	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			3,504.57240	3,349.593	25.13	0.9852	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			7.17240	9.493	25.13	0.0148	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			3,202.16320	3,048.813	23.68	0.9756	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			12.16320	16.613	23.68	0.0244	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,957.39320	1,814.449	20.79	0.8925	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			67.39320	82.249	20.79	0.1075	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			1,735.26200	1,603.134	20.58	0.8464	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			105.86200	132.034	20.58	0.1536	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			1,189.95090	1,086.935	21.23	0.7008	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			270.55090	325.835	21.23	0.2992	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			5,081.74150	4,924.381	29.76	0.9956	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			2.34150	3.281	29.76	0.0044	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			3,389.61600	3,235.420	23.48	0.9792	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			10.21600	14.320	23.48	0.0208	0.00	0	150
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			1,290.53470	1,182.149	21.00	0.7197	0.00	0	10,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			258.53470	308.949	21.00	0.2803	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			1,180.18120	1,082.618	21.28	0.6812	0.00	0	10,000
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			314.98120	376.318	21.28	0.3188	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			1,069.21070	980.244	21.61	0.6379	0.00	0	10,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			390.81070	460.744	21.61	0.3621	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			1,330.16950	1,223.166	20.97	0.7131	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			285.86950	338.366	20.97	0.2869	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			2,999.73870	2,847.539	21.33	0.9577	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			25.63870	33.139	21.33	0.0423	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			1,691.41900	1,567.325	20.48	0.8040	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			167.31900	202.925	20.48	0.1960	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			3,484.26450	3,328.003	21.27	0.9761	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			14.16450	17.903	21.27	0.0239	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			1,547.19250	1,431.843	20.58	0.7572	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			237.09250	281.743	20.58	0.2428	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			1,132.09760	1,045.218	21.39	0.6298	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			451.99760	525.118	21.39	0.3702	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			5,174.45390	5,015.513	27.36	0.9935	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			4.35390	5.413	27.36	0.0065	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			2,783.35980	2,633.883	20.08	0.9337	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			47.75980	58.783	20.08	0.0663	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			1,723.63770	1,603.438	20.25	0.7814	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			218.03770	258.338	20.25	0.2186	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			1,406.70860	1,302.302	20.65	0.6953	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			361.30860	417.602	20.65	0.3047	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			1,069.12760	994.578	21.66	0.5638	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			698.12760	784.878	21.66	0.4362	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			5,276.71180	5,116.641	25.14	0.9923	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			5.71180	6.941	25.14	0.0077	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			3,588.29630	3,428.747	19.30	0.9756	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			17.29630	19.047	19.30	0.0244	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			1,376.96280	1,280.201	20.72	0.6687	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			435.96280	500.501	20.72	0.3313	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			2,374.08760	2,236.682	19.62	0.8754	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			110.08760	134.082	19.62	0.1246	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			4,912.65700	4,751.552	23.34	0.9892	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			9.15700	9.652	23.34	0.0108	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			1,889.42530	1,768.072	19.94	0.7864	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			235.92530	276.172	19.94	0.2136	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			1,661.30420	1,550.286	20.23	0.7320	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			331.30420	381.986	20.23	0.2680	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			2,596.07140	2,453.172	19.28	0.8991	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			86.07140	104.872	19.28	0.1009	0.00	0	8,219
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			3,839.72600	3,678.727	19.37	0.9787	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			16.42600	17.227	19.37	0.0213	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			3,829.80960	3,668.815	19.33	0.9786	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			16.50960	17.315	19.33	0.0214	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			3,819.89380	3,658.905	19.30	0.9785	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			16.59380	17.405	19.30	0.0215	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			3,853.06270	3,691.623	19.16	0.9788	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			16.76270	17.223	19.16	0.0212	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			3,843.14320	3,681.709	19.13	0.9787	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			16.84320	17.309	19.13	0.0213	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			3,644.84620	3,483.540	18.42	0.9759	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			18.54620	19.140	18.42	0.0241	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			3,615.11790	3,453.833	18.31	0.9754	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			18.81790	19.433	18.31	0.0246	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			3,942.35780	3,780.868	19.48	0.9799	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			16.05780	16.468	19.48	0.0201	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			2,702.91940	2,557.888	19.07	0.9088	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			76.61940	93.488	19.07	0.0912	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			2,398.98820	2,261.525	19.37	0.8695	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			122.68820	147.125	19.37	0.1305	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			3,833.22420	3,671.796	19.09	0.9785	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			16.92420	17.396	19.09	0.0215	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			2,273.92410	2,140.176	19.50	0.8503	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			147.62410	175.776	19.50	0.1497	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			1,536.61350	1,432.078	20.36	0.6950	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			410.31350	467.678	20.36	0.3050	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			2,929.05330	2,779.612	18.85	0.9318	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			52.75330	65.212	18.85	0.0682	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			1,472.99070	1,371.590	20.44	0.6777	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			446.69070	507.190	20.44	0.3223	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	16.23	Call			1,393.13250	1,299.959	20.66	0.6546	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			496.83250	565.558	20.66	0.3454	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			2,331.87320	2,196.358	19.44	0.8595	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			135.57320	161.958	19.44	0.1405	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			1,218.40550	1,138.097	21.18	0.5983	11,380,969.00	10,000	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			642.10550	723.697	21.18	0.4017	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			0.00000	1,100.728	21.31	0.5844	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			0.00000	766.328	21.31	0.4156	4,597,968.60	6,000	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			1,504.56360	1,401.594	20.40	0.6864	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			428.26360	487.194	20.40	0.3136	2,435,970.50	5,000	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			1,039.36380	971.029	21.81	0.5339	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			843.06380	936.629	21.81	0.4661	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			984.19870	919.512	22.02	0.5127	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			917.89870	1,015.112	22.02	0.4873	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			1,228.59480	1,147.631	21.15	0.6018	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			632.29480	713.231	21.15	0.3982	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			646.13080	606.046	23.66	0.3686	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			1,589.83080	1,711.646	23.66	0.6314	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			620.60820	582.378	23.83	0.3565	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			1,664.30820	1,787.978	23.83	0.6435	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			1,092.98160	1,020.979	21.61	0.5538	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			776.68160	866.579	21.61	0.4462	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			4,230.29620	4,068.675	20.51	0.9831	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			13.99620	14.275	20.51	0.0169	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			4,140.90390	3,979.320	20.19	0.9822	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			14.60390	14.920	20.19	0.0178	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			0.00000	678.459	23.19	0.4046	8,141,508.00	12,000	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			0.00000	1,504.059	23.19	0.5954	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			4,976.13120	4,814.304	23.16	0.9891	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			9.83120	9.904	23.16	0.0109	0.00	0	330
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			2,182.17590	2,053.020	19.55	0.8250	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			190.07590	223.320	19.55	0.1750	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			1,224.38020	1,145.525	21.25	0.5876	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			702.28020	785.825	21.25	0.4124	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			923.77300	1,019.505	21.84	0.4748	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			5,382.64280	5,221.103	23.55	0.9911	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			7.54280	8.503	23.55	0.0089	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			3,694.92970	3,531.895	17.78	0.9760	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			19.82970	19.295	17.78	0.0240	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			1,250.31660	1,171.313	21.16	0.5927	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			695.21660	778.713	21.16	0.4073	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			1,058.87300	992.105	21.84	0.5252	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			0.00000	1,301.994	20.93	0.6071	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			0.00000	797.594	20.93	0.3929	5,765,804.86	7,229	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			0.00000	738.239	23.37	0.3922	5,336,726.84	7,229	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			0.00000	1,823.839	23.37	0.6078	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			3,788.46050	3,631.286	17.31	0.9730	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			22.36050	23.486	17.31	0.0270	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			1,146.25240	1,081.158	21.79	0.5287	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,010.15240	1,103.358	21.79	0.4713	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			1,021.67130	963.344	22.26	0.4843	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,205.57130	1,305.544	22.26	0.5157	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			5,475.69740	5,318.221	22.62	0.9898	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			9.59740	10.421	22.62	0.0102	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			4,630.46270	4,477.453	19.78	0.9808	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			19.16270	19.053	19.78	0.0192	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			2,115.01280	2,005.875	19.67	0.7717	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			323.71280	367.475	19.67	0.2283	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			1,052.19790	1,001.295	22.45	0.4719	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,395.69790	1,492.395	22.45	0.5281	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			975.98030	929.225	22.77	0.4448	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			1,549.48030	1,650.325	22.77	0.5552	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			5,567.47250	5,420.142	21.58	0.9893	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			10.97250	11.242	21.58	0.0107	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			3,885.76770	3,740.431	17.33	0.9674	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			29.26770	31.531	17.33	0.0326	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			3,722.33030	3,585.281	16.88	0.9606	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			32.73030	39.281	16.88	0.0394	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			1,078.74330	1,029.563	22.41	0.4739	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,429.14330	1,523.563	22.41	0.5261	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			1,058.32250	1,010.200	22.50	0.4668	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,468.72250	1,564.200	22.50	0.5332	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			3,919.98930	3,781.329	17.41	0.9650	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			30.38930	35.329	17.41	0.0350	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			3,649.64410	3,514.019	16.64	0.9584	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			34.04410	41.319	16.64	0.0416	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			1,249.64590	1,193.558	21.81	0.5291	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,154.04590	1,240.858	21.81	0.4709	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			1,070.54700	1,022.598	22.49	0.4688	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,471.84700	1,566.498	22.49	0.5312	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			3,929.65490	3,791.972	17.38	0.9647	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			30.95490	35.872	17.38	0.0353	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			2,648.96010	2,542.452	18.53	0.8476	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			188.26010	222.852	18.53	0.1524	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			823.21680	789.595	23.74	0.3765	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,122.51680	2,229.995	23.74	0.6235	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			4,136.18650	4,001.585	18.01	0.9667	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			29.48650	35.284	18.01	0.0333	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			4,155.97140	4,021.187	18.05	0.9672	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			29.27140	34.887	18.05	0.0328	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			4,146.07920	4,011.385	18.03	0.9669	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			29.37920	35.085	18.03	0.0331	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		4,151.12170	4,015.362	17.93	0.9667	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		32.32170	35.562	17.93	0.0333	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		3,035.37090	2,921.248	17.74	0.8979	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		106.57090	131.448	17.74	0.1021	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		1,733.95000	1,654.417	20.31	0.6600	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		665.15000	724.617	20.31	0.3400	3,623,084.50	5,000	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		1,477.88050	1,414.697	21.05	0.5915	14,146,973.00	10,000	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		909.08050	984.897	21.05	0.4085	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		1,215.04480	1,162.935	22.02	0.5100	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		1,286.24480	1,373.135	22.02	0.4900	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		1,142.02010	1,093.401	22.29	0.4863	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		1,413.22010	1,503.601	22.29	0.5137	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		4,170.83750	4,034.962	17.98	0.9671	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		32.03750	35.162	17.98	0.0329	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		4,160.97920	4,025.161	17.95	0.9669	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		32.17920	35.361	17.95	0.0331	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		664.49680	639.034	24.81	0.3105	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		2,785.69680	2,899.234	24.81	0.6895	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		4,220.13740	4,083.983	18.10	0.9681	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		31.33740	34.183	18.10	0.0319	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		998.76120	959.698	23.00	0.4316	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		1,792.86120	1,889.598	23.00	0.5684	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		953.34150	916.574	23.22	0.4155	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		1,907.44150	2,006.474	23.22	0.5845	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		5,667.82000	5,532.368	20.70	0.9888	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		11.92000	12.268	20.70	0.0112	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		3,992.28090	3,860.861	17.35	0.9620	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		36.38090	40.761	17.35	0.0380	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		940.41570	905.939	23.65	0.3930	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		2,236.71570	2,339.539	23.65	0.6070	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		5,765.16600	5,628.395	19.84	0.9892	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		11.46600	11.995	19.84	0.0108	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		4,097.37710	3,961.790	17.13	0.9599	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		43.67710	45.390	17.13	0.0401	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		960.40130	925.011	23.54	0.4000	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		2,176.70130	2,278.611	23.54	0.6000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		932.23570	894.009	24.15	0.3693	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		2,645.03570	2,761.209	24.15	0.6307	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		5,897.81460	5,744.381	18.97	0.9897	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		10.61460	11.581	18.97	0.0103	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		4,235.32150	4,087.183	17.17	0.9558	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		48.12150	54.383	17.17	0.0442	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		5,119.92380	4,960.350	18.28	0.9750	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		28.02380	31.049	18.28	0.0250	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		5,139.53500	4,979.883	18.31	0.9754	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		27.63500	30.583	18.31	0.0246	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	14/12/2016	Foreign Exchange Option	12.65	Call			5,129.72880	4,970.116	18.29	0.9752	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			27.82880	30.816	18.29	0.0248	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			3,058.17680	2,939.082	17.65	0.8551	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			196.07680	242.182	17.65	0.1449	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,852.85920	2,741.288	18.41	0.8197	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			280.75920	334.388	18.41	0.1803	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			4,492.85010	4,333.325	16.27	0.9682	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			30.60380	36.152	16.32	0.0315	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			4,502.77690	4,343.188	16.30	0.9684	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			30.67690	36.288	16.30	0.0316	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			2,908.78600	3,033.797	24.46	0.6431	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			918.73720	879.167	24.54	0.3529	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			2,956.63720	3,082.267	24.54	0.6471	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			5,986.23990	5,822.689	19.36	0.9871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			14.13990	15.789	19.36	0.0129	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			4,512.70380	4,353.052	16.32	0.9685	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,330.90600	2,447.389	23.53	0.5873	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			1,065.44110	1,018.511	23.71	0.4008	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			2,443.34110	2,561.611	23.71	0.5992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			747.30980	718.304	25.80	0.2937	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,775.20980	3,911.404	25.80	0.7063	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			930.88600	890.697	24.46	0.3569	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			1,934.47030	2,043.406	22.84	0.5403	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			1,131.67840	1,081.548	23.39	0.4217	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,249.57840	2,364.648	23.39	0.5783	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			827.45040	792.520	25.15	0.3217	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			3,355.35040	3,485.620	25.15	0.6783	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			1,103.00600	1,054.289	23.53	0.4127	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			349.53630	407.892	18.93	0.2054	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			2,473.72080	2,361.320	19.53	0.7477	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			501.62080	554.420	19.53	0.2523	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			1,041.30040	995.536	23.84	0.3931	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			2,519.20040	2,638.635	23.84	0.6069	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			1,256.57030	1,200.306	22.84	0.4597	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			214.88380	262.872	17.83	0.1533	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,992.54870	2,875.865	17.89	0.8443	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			220.44870	268.965	17.89	0.1557	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			1,108.15340	1,059.178	23.50	0.4144	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,316.05340	2,432.278	23.50	0.5856	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			2,721.63630	2,614.792	18.93	0.7946	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			30.75010	36.425	16.27	0.0318	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			4,304.26040	4,146.029	15.78	0.9652	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			32.16040	39.129	15.78	0.0348	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,103.17490	2,003.950	20.04	0.6783	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			731.07490	797.050	20.04	0.3217	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			3,006.98380	2,889.772	17.83	0.8467	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	13/03/2017	Foreign Exchange Option	15.36	Call			3,045.13820	2,911.428	18.66	0.7995	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			408.93820	444.628	18.66	0.2005	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			3,058.62980	2,924.497	18.63	0.8016	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			402.42980	437.697	18.63	0.1984	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			3,051.87630	2,917.955	18.64	0.8005	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			405.67630	441.155	18.64	0.1995	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			3,244.74270	3,095.956	18.99	0.7805	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			564.24270	579.556	18.99	0.2195	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			3,238.40840	3,089.807	19.01	0.7796	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			567.90840	583.407	19.01	0.2204	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			3,251.09040	3,102.119	18.98	0.7815	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			560.59040	575.719	18.98	0.2185	0.00	0	0
Total \$ / R Option												83,916,779.30	117,458	1,684,092
Total \$ / R												1,423,130,557.60	197,720	2,789,765
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			16.67380		16.83090			0.0000	250,107.00	15	1,054
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			16.96440		17.12630			0.0000	169,644.00	10	116
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			17.28980		17.42880			0.0000	259,347.00	15	80
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			17.60690		17.77210			0.0000	0.00	0	0
Total \$ / R MAXI Future												679,098.00	40	1,250
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			444,339.85240	428,695.894	28.56	0.9951	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			249.85240	315.894	28.56	0.0049	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			443,342.52370	427,699.590	28.53	0.9950	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			252.52370	319.590	28.53	0.0050	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			442,345.23150	426,703.329	28.50	0.9950	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			255.23150	323.329	28.50	0.0050	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			370,431.55650	354,296.834	18.63	0.9768	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			1,801.55650	1,856.834	18.63	0.0232	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			369,440.28860	353,306.210	18.60	0.9766	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			1,810.28860	1,866.210	18.60	0.0234	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			368,449.06900	352,315.640	18.56	0.9765	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			1,819.06900	1,875.640	18.56	0.0235	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			262,529.20780	252,206.082	18.62	0.8396	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			20,649.20780	24,226.082	18.62	0.1604	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			264,053.57700	253,687.349	18.59	0.8421	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			20,173.57700	23,707.349	18.59	0.1579	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			263,290.50460	252,946.003	18.60	0.8409	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			20,410.50460	23,966.003	18.60	0.1591	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			300,695.67000	288,398.051	17.89	0.8451	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			22,485.67000	26,708.051	17.89	0.1549	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			299,947.74950	287,674.937	17.91	0.8440	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			22,737.74950	26,984.937	17.91	0.1560	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			299,201.19880	286,953.157	17.93	0.8429	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			22,991.19880	27,263.157	17.93	0.1571	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 MAXI Option												0.00	0	0
Total \$ / R MAXI												679,098.00	40	1,250
£ / R	On	12/01/2016	Foreign Exchange Future			23.75330		24.25300			0.0000	356,299.50	15	0
£ / R	On	26/02/2016	Foreign Exchange Future			23.93280		24.43510			0.0000	0.00	0	163
£ / R	On	29/02/2016	Foreign Exchange Future			23.94790		24.45040			0.0000	0.00	0	56
£ / R	On	07/03/2016	Foreign Exchange Future			23.98300		24.48600			0.0000	0.00	0	50
£ / R	On	14/03/2016	Foreign Exchange Future			24.01790		24.52160			0.0000	9,751,267.40	406	32,245
£ / R	On	13/06/2016	Foreign Exchange Future			24.44700		24.96190			0.0000	24,447.00	1	2,296
£ / R	On	08/09/2016	Foreign Exchange Future			24.87950		25.37140			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			24.93550		25.42230			0.0000	0.00	0	225
£ / R	On	19/12/2016	Foreign Exchange Future			25.41570		25.94510			0.0000	0.00	0	0
Total £ / R Future												10,132,013.90	422	35,035
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			3,163.00000	2,663.300	28.31	1.0000	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			0.00000	0.000	28.31	0.0000	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call			2,419.97480	2,000.996	23.06	0.8485	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put			74.87480	158.196	23.06	0.1515	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			2,495.17220	2,073.451	22.81	0.8532	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			74.77220	155.551	22.81	0.1468	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			2,470.90020	2,060.899	22.73	0.8316	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			104.90020	197.899	22.73	0.1684	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			5,345.98240	4,847.934	27.14	0.9804	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			14.38240	20.034	27.14	0.0196	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			5,336.07320	4,838.051	27.11	0.9803	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			14.47320	20.151	27.11	0.0197	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			5,326.16460	4,828.218	27.09	0.9801	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			14.56460	20.318	27.09	0.0199	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			2,586.79980	2,176.877	22.63	0.8323	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			115.19980	208.977	22.63	0.1677	0.00	0	6,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			1,709.00590	1,393.556	23.05	0.6682	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			337.40590	525.656	23.05	0.3318	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			1,201.90580	963.087	23.56	0.5310	577,852.14	600	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			630.30580	895.187	23.56	0.4690	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call			619.20030	491.852	24.82	0.3237	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			1,397.60030	1,773.952	24.82	0.6763	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			3,815.80170	3,337.548	24.14	0.9357	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			44.20170	69.648	24.14	0.0643	0.00	0	21,300
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			4,552.56790	4,084.543	20.91	0.9144	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			90.66790	137.543	20.91	0.0856	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			4,543.38470	4,075.739	20.91	0.9138	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			91.48470	138.739	20.91	0.0862	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			4,561.75680	4,093.355	20.90	0.9150	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			89.85680	136.355	20.90	0.0850	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			3,556.41710	3,204.735	20.46	0.7744	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			445.01710	585.235	20.46	0.2256	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			3,548.83700	3,197.615	20.46	0.7736	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			447.43700	588.115	20.46	0.2264	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			1,551.00370	1,391.506	22.41	0.4524	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,029.60370	2,362.006	22.41	0.5476	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			4,408.05840	4,011.274	20.31	0.8541	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			236.65840	331.774	20.31	0.1459	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			3,564.00080	3,211.870	20.46	0.7752	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			442.60080	582.371	20.46	0.2248	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			3,081.30080	2,773.925	20.55	0.7121	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			659.00080	838.425	20.55	0.2879	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			3,074.51530	2,767.670	20.55	0.7112	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			662.21530	842.170	20.55	0.2888	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			3,088.09630	2,780.190	20.54	0.7130	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			655.79630	834.690	20.54	0.2870	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			3,910.10000	3,532.708	19.64	0.7591	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			605.00000	757.008	19.64	0.2409	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			3,902.65350	3,525.690	19.64	0.7584	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			607.55350	759.990	19.64	0.2416	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			3,917.54700	3,539.735	19.64	0.7598	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			602.44700	754.034	19.64	0.2402	0.00	0	0
Total £ / R Option												577,852.14	600	75,028
Total £ / R												10,709,866.04	1,022	110,063
¥ / R	On	14/03/2016	Foreign Exchange Future			0.14168		0.14327			0.0000	0.00	0	6,998
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14456		0.14619			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14785		0.14930			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			2,333.12390	2,175.104	19.25	0.9836	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			5.92390	6.804	19.25	0.0164	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			4,327.24560	4,168.353	23.74	0.9998	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.04560	0.053	23.74	0.0002	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			3,328.76090	3,170.158	23.73	0.9958	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			1.56090	1.858	23.73	0.0042	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,726.26620	1,586.090	16.82	0.8483	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			107.46620	130.390	16.82	0.1517	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,627.46620	3,465.274	19.80	0.9859	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			8.66620	9.574	19.80	0.0141	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,633.40300	2,476.403	16.16	0.9665	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			14.60300	20.703	16.16	0.0335	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,946.17360	3,802.394	18.01	0.9801	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			16.37360	16.994	18.01	0.0199	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,985.58110	2,849.960	17.47	0.9349	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			55.78110	64.560	17.47	0.0651	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			2,109.18760	1,988.703	17.39	0.8326	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			179.38760	203.303	17.39	0.1674	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			17.92610		18.17560			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			17.93920		18.18880			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			18.01530		18.26600			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			18.04480		18.29580			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			18.08710		18.33850			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			18.11670		18.36840			0.0000	18,841,368.00	1,040	67,096
€ / R	On	13/06/2016	Foreign Exchange Future			18.48570		18.74460			0.0000	36,971.40	2	9,122
€ / R	On	19/09/2016	Foreign Exchange Future			18.90950		19.14590			0.0000	0.00	0	6,030
€ / R	On	19/12/2016	Foreign Exchange Future			19.33050		19.59810			0.0000	0.00	0	4,500
Total € / R Future												18,878,339.40	1,042	86,787
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			3,565.75710	3,316.374	34.85	0.9992	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			0.15710	0.274	34.85	0.0008	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			3,555.76050	3,306.380	34.81	0.9991	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			0.16050	0.281	34.81	0.0009	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			3,545.76400	3,296.387	34.77	0.9991	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			0.16400	0.287	34.77	0.0009	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			3,325.86430	3,076.582	33.87	0.9985	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			0.26430	0.482	33.87	0.0015	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			3,255.90770	3,006.667	33.58	0.9983	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			0.30770	0.567	33.58	0.0017	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			2,671.09490	2,423.343	29.47	0.9895	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			2.29490	4.143	29.47	0.0105	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			3,040.09480	2,791.156	30.86	0.9949	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			1.29480	1.956	30.86	0.0051	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			2,226.20780	1,983.655	22.25	0.9491	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			20.20780	28.355	22.25	0.0509	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			2,875.10200	2,628.332	24.94	0.9767	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			9.10200	13.032	24.94	0.0233	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			2,770.50140	2,525.977	23.93	0.9657	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			14.70140	21.177	23.93	0.0343	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			2,790.27120	2,547.364	23.22	0.9561	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			21.77120	30.264	23.22	0.0439	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			1.32080	1.795	29.19	0.0027	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			5,169.98020	4,918.848	28.78	0.9968	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			1.58020	2.148	28.78	0.0032	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			4,521.78770	4,271.315	27.01	0.9932	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			3.38770	4.615	27.01	0.0068	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			133.88020	187.799	21.33	0.2019	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			66.79410	54.070	28.68	0.0611	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	21.90	Put		3,598.39410	3,837.370	28.68	0.9389	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		2,267.55460	2,034.014	21.32	0.9117	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		49.15460	67.314	21.32	0.0883	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		5,319.72080	5,068.495	29.19	0.9973	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		58.18920	79.462	20.97	0.1028	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call		1,717.64680	1,512.953	21.24	0.8245	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put		109.24680	156.253	21.24	0.1755	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		2,457.55950	2,220.506	21.80	0.9282	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		39.15950	53.806	21.80	0.0718	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call		1,602.28020	1,404.499	21.33	0.7981	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		40.98980	56.285	21.70	0.0748	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		2,409.85950	2,173.622	21.68	0.9244	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		41.45950	56.922	21.68	0.0756	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		3,420.64430	3,173.701	24.15	0.9758	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		12.24430	17.001	24.15	0.0242	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		2,126.58920	1,896.162	20.97	0.8972	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		13.64350	18.933	23.93	0.0268	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		3,018.36460	2,774.332	23.17	0.9616	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		19.96460	27.632	23.17	0.0384	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		4,342.56930	4,092.382	26.52	0.9917	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		4.16930	5.681	26.52	0.0083	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		2,419.38980	2,182.985	21.70	0.9252	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		7.97870	10.989	25.00	0.0159	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		3,479.78860	3,232.519	24.29	0.9774	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		11.38860	15.819	24.29	0.0226	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		4,382.38170	4,132.126	26.63	0.9920	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		3.98170	5.426	26.63	0.0080	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		3,332.04350	3,085.633	23.93	0.9732	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		4,372.42780	4,122.188	26.60	0.9919	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		4.02780	5.489	26.60	0.0081	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		4,362.47440	4,112.252	26.57	0.9918	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		4.07440	5.552	26.57	0.0082	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		3,776.37870	3,527.689	25.00	0.9841	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		34.44270	50.225	18.80	0.0509	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		4,561.15680	4,304.939	20.57	0.9797	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		16.55680	19.239	20.57	0.0203	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		2,878.22920	2,650.859	19.25	0.8928	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		93.62920	125.159	19.25	0.1072	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		3,537.95640	3,294.484	18.78	0.9504	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		33.35640	48.784	18.78	0.0496	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		3,528.49610	3,285.200	18.79	0.9498	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		33.89610	49.500	18.79	0.0502	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		3,519.04270	3,275.925	18.80	0.9491	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		73.51030	81.888	19.16	0.0596	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		4,259.91690	4,031.939	19.14	0.9401	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		74.01690	82.439	19.14	0.0599	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			4,278.90500	4,050.841	19.17	0.9408	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			73.00500	81.341	19.17	0.0592	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			4,269.41030	4,041.388	19.16	0.9404	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			308.43630	346.243	19.31	0.1653	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			3,115.30960	2,894.424	19.27	0.7921	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			417.20960	463.924	19.27	0.2079	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			3,047.41500	2,828.236	19.26	0.7839	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			439.31500	487.736	19.26	0.2161	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			441.82170	490.432	19.26	0.2170	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			3,032.43820	2,813.637	19.25	0.7821	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			444.33820	493.137	19.25	0.2179	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			1,222.03540	1,112.847	22.64	0.4111	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,423.93540	2,582.347	22.64	0.5889	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			3,506.53630	3,276.743	19.31	0.8347	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			964.64720	876.010	23.82	0.3350	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,266.54720	3,445.510	23.82	0.6650	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			3,039.92170	2,820.932	19.26	0.7830	0.00	0	0
Total € / R Option												0.00	0	335,670
Total € / R												18,878,339.40	1,042	422,457
AUS / R	On	15/01/2016	Foreign Exchange Future			11.57010		11.67690			0.0000	0.00	0	3
AUS / R	On	14/03/2016	Foreign Exchange Future			11.66230		11.77010			0.0000	0.00	0	14,054
AUS / R	On	13/06/2016	Foreign Exchange Future			11.81790		11.92750			0.0000	0.00	0	2,789
AUS / R	On	19/09/2016	Foreign Exchange Future			11.99810		12.09120			0.0000	0.00	0	500
AUS / R	On	19/12/2016	Foreign Exchange Future			12.17760		12.28790			0.0000	0.00	0	0
Total AUS / R Future												0.00	0	17,346
AUS / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			1,727.05520	1,620.429	57.83	0.9982	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			0.15520	0.329	57.83	0.0018	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			1,717.06040	1,610.441	57.67	0.9981	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			0.16040	0.341	57.67	0.0019	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			1,707.06580	1,600.454	57.51	0.9980	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			0.16580	0.354	57.51	0.0020	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			581.27180	551.004	21.45	0.6185	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			211.17180	288.704	21.45	0.3815	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			574.93740	545.299	21.45	0.6147	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			214.83740	292.999	21.45	0.3853	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			131.11570	141.234	23.49	0.2265	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			961.01570	1,078.934	23.49	0.7735	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,980.28390	1,879.769	24.20	0.9636	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			10.18390	17.469	24.20	0.0364	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,398.88110	1,309.837	21.81	0.9065	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			28.78110	47.537	21.81	0.0935	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			1,034.76490	965.862	21.31	0.8209	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			64.66490	103.562	21.31	0.1791	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			2,286.02070	2,182.531	25.43	0.9782	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			5.92070	10.231	25.43	0.0218	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			2,276.12560	2,172.710	25.39	0.9779	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			6.02560	10.410	25.39	0.0221	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			2,266.23230	2,162.894	25.35	0.9775	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			6.13230	10.594	25.35	0.0225	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,892.80270	1,798.125	18.86	0.9137	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			45.30270	60.225	18.86	0.0863	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,883.65350	1,789.220	18.86	0.9124	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			46.15350	61.319	18.86	0.0876	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,874.51720	1,780.330	18.86	0.9111	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			47.01720	62.430	18.86	0.0889	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			112.34040	132.137	18.71	0.1318	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			2,010.88380	1,937.241	18.72	0.8707	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			109.68380	129.141	18.72	0.1293	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			2,002.20480	1,928.733	18.71	0.8695	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			111.00480	130.633	18.71	0.1305	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,993.54040	1,920.237	18.71	0.8682	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,854.54440	1,774.606	18.33	0.7978	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			236.64440	267.006	18.33	0.2022	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,846.64000	1,766.906	18.32	0.7963	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			238.74000	269.306	18.32	0.2037	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,862.46590	1,782.324	18.34	0.7992	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			234.56590	264.724	18.34	0.2008	0.00	0	0
Total AU\$ / R Option												0.00	0	1,200
Total AU\$ / R												0.00	0	18,546
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.74230		11.92410			0.0000	23,484.60	2	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.95340		12.13890			0.0000	0.00	0	0
Total CAD/ R Future												23,484.60	2	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			32.63430	58.060	18.24	0.1276	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			1,164.84740	1,007.409	18.23	0.8777	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			30.74740	55.109	18.23	0.1223	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			1,155.77930	998.870	18.24	0.8751	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			31.67930	56.570	18.24	0.1249	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			1,146.73430	990.360	18.24	0.8724	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,378.87900	1,228.709	17.52	0.8144	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			109.97900	145.309	17.52	0.1856	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,370.50800	1,220.950	17.53	0.8122	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			111.60800	147.550	17.53	0.1878	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,362.15420	1,213.216	17.53	0.8100	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			113.25420	149.816	17.53	0.1900	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 CAD/ R Option												0.00	0	0
Total CAD/ R												23,484.60	2	0
CHF / R	On	14/03/2016	Foreign Exchange Future			16.69190		16.92840			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			17.05930		17.30370			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			2,001.52260	1,780.174	21.65	0.8943	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			63.12260	78.274	21.65	0.1057	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,992.15230	1,770.953	21.61	0.8933	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			63.75230	79.053	21.61	0.1067	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,982.78830	1,761.740	21.58	0.8923	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			64.38830	79.840	21.58	0.1077	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,997.15730	2,774.588	20.89	0.9075	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			83.45730	105.288	20.89	0.0925	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,988.12500	2,765.719	20.89	0.9067	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			84.42500	106.419	20.89	0.0933	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,979.10150	2,756.857	20.89	0.9058	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			85.40150	107.557	20.89	0.0942	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,452
CNH / R	On	14/03/2016	Foreign Exchange Future			2.49660		2.50220			0.0000	0.00	0	158
CNH / R	On	13/06/2016	Foreign Exchange Future			2.51220		2.51950			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			3,120.95790	3,100.326	25.35	0.8967	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			98.95790	134.326	25.35	0.1033	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			3,028.83640	3,011.108	25.25	0.8895	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			106.83640	145.108	25.25	0.1105	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			3,213.61290	3,190.234	25.45	0.9034	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			91.61290	124.234	25.45	0.0966	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			3,396.72890	3,378.901	22.50	0.8297	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			301.72890	356.901	22.50	0.1703	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			3,315.95000	3,299.532	22.48	0.8219	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			320.95000	377.532	22.48	0.1781	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			3,236.05750	3,221.036	22.46	0.8139	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			341.05750	399.036	22.46	0.1861	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			2.43580		2.46960			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	13/06/2016	Foreign Exchange Future			2.48740		2.52230			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			3,288.84330	2,972.748	24.18	0.9036	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			92.84330	114.749	24.18	0.0964	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			3,195.93560	2,881.708	24.02	0.8968	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			99.93560	123.708	24.02	0.1032	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			3,382.21920	3,064.382	24.35	0.9100	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			86.21920	106.382	24.35	0.0900	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			4,557.83400	4,244.527	22.33	0.9048	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			134.83400	170.527	22.33	0.0952	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			4,469.27970	4,157.833	22.36	0.8988	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			146.27970	183.833	22.36	0.1012	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			4,381.44150	4,071.900	22.38	0.8926	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			158.44150	197.900	22.38	0.1074	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			0.16090		0.16260			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15800		0.16190			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15980		0.16110			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			0.07010		0.07190			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06520		0.06770			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06350		0.06530			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			10.87640		11.00670			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			11.00890		11.14210			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			11.16230		11.28070			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			1,870.13120	1,740.788	19.54	0.9861	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			3.43120	4.388	19.54	0.0139	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,860.18210	1,730.853	19.47	0.9859	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			3.48210	4.453	19.47	0.0141	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,850.23390	1,720.920	19.40	0.9856	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			3.53390	4.521	19.40	0.0144	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			16.53620	19.261	18.00	0.0362	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			2,158.93900	2,028.526	17.98	0.9632	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			16.83900	19.626	17.98	0.0368	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			2,149.24690	2,018.897	17.96	0.9626	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			17.14690	19.997	17.96	0.0374	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			2,168.63620	2,038.161	18.00	0.9638	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,895.04130	1,789.517	17.09	0.8922	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			74.34130	87.217	17.09	0.1078	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,886.14830	1,780.769	17.09	0.8909	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			75.44830	88.469	17.09	0.1091	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,877.27000	1,772.033	17.08	0.8896	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			76.57000	89.733	17.08	0.1104	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			1.08650		1.09140			0.0000	0.00	0	6,335
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.08970		1.09450			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.09370		1.09850			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	6,335
Total QUANTO € / \$												0.00	0	6,335
RAIN	On	13/06/2016	Foreign Exchange Future			29,053.18000		29,363.10000			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			11.58750		11.71560			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.75790		11.89230			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			1,749.10940	1,627.996	22.05	0.9543	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			13.50940	20.496	22.05	0.0457	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,739.32620	1,618.319	22.00	0.9536	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			13.72620	20.819	22.00	0.0464	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,729.54660	1,608.646	21.95	0.9529	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			13.94660	21.146	21.95	0.0471	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,743.74140	1,625.453	18.55	0.8916	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			61.44140	77.553	18.55	0.1084	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,761.76960	1,642.939	18.56	0.8946	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			59.46960	75.039	18.56	0.1054	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,752.74950	1,634.188	18.55	0.8931	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			60.44950	76.288	18.55	0.1069	0.00	0	0
Total SGD / 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 SGD / R									0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Future			5.41190		5.46980			0.0000	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Future			5.37090		5.42690			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			985.08580	929.368	25.28	0.9674	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.49	Put			5.28580	7.468	25.28	0.0326	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.50	Call			975.26660	919.598	25.17	0.9664	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.50	Put			5.46660	7.698	25.17	0.0336	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Call			965.45350	909.835	25.06	0.9654	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Put			5.65350	7.935	25.06	0.0346	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.76	Call			718.83130	671.677	19.87	0.8420	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.76	Put			51.93130	60.777	19.87	0.1580	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.77	Call			710.35410	663.422	19.85	0.8383	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.77	Put			53.45410	62.522	19.85	0.1617	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.78	Call			701.91320	655.206	19.83	0.8345	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.78	Put			55.01320	64.306	19.83	0.1655	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 14/03/2016 Foreign Exchange Future			1.43280		1.44920			0.0000	0.00	0	1
ZMW / R On 13/06/2016 Foreign Exchange Future			1.38360		1.38130			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	1
Total ZMW / R									0.00	0	1
Total Futures									1368926714.20	81,768	1,271,889
Total Options									84494631.44	118,058	2,095,990
Grand Total:									1,453,421,345.64	199,826	3,367,879