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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/01/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 21/01/2016 Foreign Exchange Future			16.70410		16.82900			0.0000	167,041,000.00	10,000	0
\$ / R On 22/01/2016 Foreign Exchange Future			16.71300		16.82900			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			16.71010		16.84110			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			16.71620		16.84720			0.0000	0.00	0	212
\$ / R On 01/02/2016 Foreign Exchange Future			16.72530		16.85670			0.0000	0.00	0	0
\$ / R On 10/02/2016 Foreign Exchange Future			16.75330		16.88520			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			16.75950		16.89150			0.0000	0.00	0	506
\$ / R On 15/02/2016 Foreign Exchange Future			16.76880		16.90100			0.0000	0.00	0	4,330
\$ / R On 16/02/2016 Foreign Exchange Future			16.77190		16.90410			0.0000	0.00	0	993
\$ / R On 17/02/2016 Foreign Exchange Future			16.77500		16.90730			0.0000	0.00	0	300
\$ / R On 19/02/2016 Foreign Exchange Future			16.78130		16.91360			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			16.79990		16.93250			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			16.80300		16.93570			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			16.81240		16.94510			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			16.81860		16.95140			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			16.83430		16.96710			0.0000	0.00	0	301
\$ / R On 11/03/2016 Foreign Exchange Future			16.84670		16.97960			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			16.85610		16.98910			0.0000	1,657,460,313.00	98,330	948,226
\$ / R On 15/03/2016 Foreign Exchange Future			16.85920		16.99220			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			16.86230		16.99540			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			16.88420		17.01740			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Future			16.90290		17.03670			0.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Future			16.92500		17.05920			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future			16.92810		17.06240			0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future			16.93130		17.06570			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			16.95650		17.09140			0.0000	9,665,205.00	570	1,603
\$ / R	On	18/04/2016	Foreign Exchange Future			16.96590		17.10100			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			16.99130		17.12710			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			17.03710		17.17340			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			17.04690		17.18330			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			17.09270		17.22960			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			17.10570		17.24280			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			17.12540		17.26270			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			17.13190		17.26930			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			17.13520		17.27260			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			17.14830		17.28580			0.0000	99,563,029.80	5,806	93,008
\$ / R	On	24/06/2016	Foreign Exchange Future			17.18420		17.32220			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			17.19730		17.33540			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			17.28910		17.42890			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			17.29260		17.43250			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			17.34470		17.48550			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			17.39680		17.53860			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			17.43510		17.57750			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			17.44200		17.58460			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			17.44550		17.58810			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			17.45940		17.60230			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			17.46640		17.60930			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			17.48030		17.62350			0.0000	0.00	0	35,439
\$ / R	On	28/09/2016	Foreign Exchange Future			17.51160		17.65530			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			17.60910		17.75470			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			17.73130		17.87730			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			17.79060		17.93670			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			17.80910		17.95520			0.0000	138,910,980.00	7,800	14,248
\$ / R	On	13/03/2017	Foreign Exchange Future			18.04330		18.18590			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			18.24570		18.38380			0.0000	0.00	0	0
Total \$ / R Future												2,072,640,527.80	122,506	1,101,367
\$ / R	On	21/01/2016	Foreign Exchange Option	15.99	Call			839.60170	714.100	28.30	1.0000	0.00	0	0
\$ / R	On	21/01/2016	Foreign Exchange Option	15.99	Put			0.60170	0.000	28.30	0.0000	0.00	0	0
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Call			1,169.73220	1,053.234	43.56	0.9979	0.00	0	5,000
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Put			0.73220	0.234	43.56	0.0021	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			3,341.11980	3,210.135	46.25	0.9999	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			0.01980	0.035	46.25	0.0001	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			2,361.25840	2,230.422	37.66	0.9986	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			0.15840	0.322	37.66	0.0014	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			1,681.92020	1,551.800	31.51	0.9924	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			0.82020	1.700	31.51	0.0076	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			3,871.10000	3,740.100	42.82	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			0.00000	0.000	42.82	0.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			3,731.10020	3,600.102	44.57	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			0.00020	0.002	44.57	0.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			1,522.35480	1,392.548	29.85	0.9890	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			1.25480	2.448	29.85	0.0110	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			5,041.10000	4,910.100	28.20	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	28.20	0.0000	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			2,587.39560	2,456.535	36.00	0.9987	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			0.19560	0.335	36.00	0.0013	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call			2,347.58850	2,216.850	34.57	0.9975	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put			0.38850	0.650	34.57	0.0025	0.00	0	2,000
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			3,107.24420	2,976.280	39.10	0.9997	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			0.04420	0.080	39.10	0.0003	0.00	0	100
\$ / R	On	01/02/2016	Foreign Exchange Option	16.84	Call			255.89320	196.190	21.45	0.4345	0.00	0	2,500
\$ / R	On	01/02/2016	Foreign Exchange Option	16.84	Put			239.19320	310.890	21.45	0.5655	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Call			922.79840	805.979	19.47	0.8458	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Put			47.59840	62.679	19.47	0.1542	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Call			471.83090	389.783	20.64	0.5568	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Put			240.33090	290.283	20.64	0.4432	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Call			454.92260	374.698	20.69	0.5427	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Put			253.42260	305.198	20.69	0.4573	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			5,291.50560	5,159.513	38.13	1.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.00560	0.013	38.13	0.0000	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			1,505.06250	1,377.820	21.21	0.9506	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			13.56250	18.320	21.21	0.0494	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Call			426.89460	351.998	20.42	0.5057	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Put			305.89460	363.198	20.42	0.4943	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Call			530.29400	445.086	20.17	0.5820	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Put			236.19400	283.186	20.17	0.4180	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Call			522.36000	438.550	20.25	0.5692	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Put			255.06000	303.550	20.25	0.4308	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			2,008.43880	1,877.898	20.38	0.9815	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			4.83880	6.598	20.38	0.0185	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			2,984.62340	2,852.705	25.06	0.9962	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			1.02340	1.406	25.06	0.0038	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			2,615.40630	2,483.772	23.29	0.9932	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			1.80630	2.472	23.29	0.0068	0.00	0	100
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			1,333.06930	1,208.613	18.68	0.8972	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			40.56930	48.713	18.68	0.1028	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			5,132.52320	4,999.925	30.20	0.9999	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.02320	0.025	30.20	0.0001	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			3,433.79270	3,301.087	25.93	0.9971	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			1.29270	1.187	25.93	0.0029	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			2,099.98990	1,966.507	19.34	0.9822	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			7.48990	6.607	19.34	0.0178	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			2,292.14500	2,158.815	20.40	0.9851	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			6.44500	5.815	20.40	0.0149	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			3,028.10320	2,895.292	23.71	0.9933	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			3.00320	2.892	23.71	0.0067	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			2,352.17610	2,219.146	20.53	0.9837	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			7.07610	6.746	20.53	0.0163	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			2,359.63040	2,226.693	20.62	0.9813	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			8.23040	8.093	20.62	0.0187	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			2,349.73910	2,216.801	20.57	0.9811	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			8.33910	8.201	20.57	0.0189	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			2,339.84940	2,206.910	20.53	0.9808	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			8.44940	8.310	20.53	0.0192	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			2,328.38110	2,196.566	20.49	0.9743	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			11.28110	12.266	20.49	0.0257	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			4,450.00180	4,317.153	26.24	0.9990	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.40180	0.453	26.24	0.0010	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			40.27030	31.631	27.45	0.0453	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			3,281.17030	3,405.531	27.45	0.9547	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			5.36330	3.384	27.56	0.0061	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			5,066.26330	5,197.285	27.56	0.9939	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			387.24740	338.218	22.01	0.3656	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			808.14740	892.118	22.01	0.6344	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call			0.00000	277.363	22.56	0.3112	277,363.40	1,000	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put			0.00000	1,071.263	22.56	0.6888	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	27.56	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			133,010.90000	133,143.900	27.56	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			581.30270	512.919	20.84	0.5028	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			492.20270	556.819	20.84	0.4972	118,602.49	213	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call			536.19080	473.152	21.07	0.4738	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put			547.09080	617.052	21.07	0.5262	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			1.28540	0.734	27.56	0.0015	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			6,162.18540	6,294.634	27.56	0.9985	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			763.67570	680.887	20.22	0.6089	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			324.57570	374.787	20.22	0.3911	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			654.71310	579.761	20.56	0.5477	0.00	0	35,201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			415.61310	473.661	20.56	0.4523	473,661.20	1,000	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			198.23720	169.128	23.83	0.2051	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			1,449.13720	1,553.028	23.83	0.7949	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			892.02370	801.024	19.87	0.6731	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			242.92370	284.924	19.87	0.3269	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			823.00650	736.289	20.06	0.6396	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			283.90650	330.189	20.06	0.3604	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			465.21580	408.628	21.48	0.4240	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			656.11580	732.528	21.48	0.5760	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,020.41400	922.204	19.55	0.7296	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			181.31400	216.104	19.55	0.2704	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	16.20	Call		985.51340	889.168	19.64	0.7150	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put		196.41340	233.068	19.64	0.2850	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call		604.99860	533.908	20.73	0.5176	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put		465.89860	527.808	20.73	0.4824	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		1,140.09360	1,033.519	19.30	0.7746	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		140.99360	167.418	19.30	0.2254	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		1,132.40640	1,026.153	19.30	0.7720	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		143.30640	170.053	19.30	0.2280	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		792.93350	708.178	20.14	0.6242	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		303.83350	352.078	20.14	0.3758	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call		1,315.73150	1,202.635	19.14	0.8288	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put		96.63150	116.535	19.14	0.1712	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call		1,250.46140	1,139.623	19.20	0.8100	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put		111.36140	133.523	19.20	0.1900	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call		937.98200	844.291	19.76	0.6942	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put		218.88200	258.191	19.76	0.3058	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call		1,467.94090	1,350.268	19.01	0.8674	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put		68.84090	84.168	19.01	0.1326	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call		1,459.30260	1,341.865	19.02	0.8654	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put		70.20260	85.765	19.02	0.1346	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call		1,049.66040	949.215	19.49	0.7411	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put		170.56040	203.115	19.49	0.2589	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call		1,502.69410	1,384.102	18.98	0.8751	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put		63.59410	78.002	18.98	0.1249	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call		1,493.97690	1,375.610	18.99	0.8732	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put		64.87690	79.510	18.99	0.1268	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call		1,210.46620	1,101.104	19.23	0.7977	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put		121.36620	145.005	19.23	0.2023	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call		1,755.05930	1,630.033	18.79	0.9217	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put		35.95930	43.933	18.79	0.0783	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call		1,590.92240	1,470.184	18.91	0.8934	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put		51.82240	64.084	18.91	0.1066	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		1,332.28740	1,218.648	19.13	0.8334	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		93.18740	112.548	19.13	0.1666	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call		1,860.14540	1,730.428	18.71	0.9362	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put		31.04540	34.328	18.71	0.0638	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call		1,821.84870	1,693.705	18.74	0.9311	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put		32.74870	37.605	18.74	0.0689	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call		1,485.27820	1,367.140	19.00	0.8713	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put		66.17820	81.040	19.00	0.1287	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call		2,004.51520	1,873.872	19.17	0.9479	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put		25.41520	27.772	19.17	0.0521	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call		1,985.20190	1,854.630	19.10	0.9465	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put		26.10190	28.530	19.10	0.0535	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call		1,520.18930	1,401.149	18.97	0.8789	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put		61.08930	75.049	18.97	0.1211	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		2,111.05130	1,980.056	19.54	0.9549	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		21.95130	23.956	19.54	0.0451	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call		2,023.84680	1,893.135	19.24	0.9492	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put		24.74680	27.035	19.24	0.0508	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call		1,774.11090	1,648.144	18.77	0.9244	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put		35.01090	42.044	18.77	0.0756	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call		2,305.92580	2,174.427	20.21	0.9653	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put		16.82580	18.327	20.21	0.0347	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call		2,257.08130	2,125.694	20.04	0.9629	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		17.98130	19.593	20.04	0.0371	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call		1,975.55230	1,845.017	19.07	0.9458	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put		26.45230	28.917	19.07	0.0542	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call		2,531.50230	2,399.589	20.99	0.9743	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put		12.40230	13.488	20.99	0.0257	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call		2,502.00510	2,370.138	20.88	0.9733	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put		12.90510	14.038	20.88	0.0267	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call		2,014.17870	1,883.502	19.20	0.9485	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put		25.07870	27.402	19.20	0.0515	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		2,787.89260	2,655.656	21.86	0.9818	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		8.79260	9.556	21.86	0.0182	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call		2,738.49330	2,606.310	21.69	0.9805	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put		9.39330	10.210	21.69	0.0195	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call		2,208.31690	2,077.050	19.88	0.9604	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put		19.21690	20.950	19.88	0.0396	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		2,995.76290	2,863.343	22.57	0.9862	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		6.66290	7.243	22.57	0.0138	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call		2,896.70330	2,764.364	22.23	0.9842	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put		7.60330	8.264	22.23	0.0158	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call		2,413.64040	2,281.925	20.58	0.9699	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put		14.54040	15.825	20.58	0.0301	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		3,233.95420	3,101.381	23.37	0.9899	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		4.85420	5.281	23.37	0.0101	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		3,055.25560	2,922.792	22.77	0.9872	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		6.15560	6.692	22.77	0.0128	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		2,689.13530	2,557.009	21.52	0.9792	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		10.03530	10.908	21.52	0.0208	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		3,442.68840	3,310.109	24.08	0.9924	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		3.58840	4.009	24.08	0.0076	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		3,363.18900	3,230.553	23.81	0.9915	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		4.08900	4.453	23.81	0.0085	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call		2,797.77710	2,665.531	21.89	0.9820	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		8.67710	9.431	21.89	0.0180	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		3,790.96700	3,658.228	24.78	0.9958	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		1.86700	2.128	24.78	0.0042	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		3,731.19260	3,598.488	24.67	0.9953	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		2.09260	2.388	24.67	0.0047	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			3,045.33740	2,912.881	22.73	0.9870	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			6.23740	6.781	22.73	0.0130	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			4,189.95360	4,057.064	25.48	0.9980	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			0.85360	0.964	25.48	0.0020	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			4,040.25000	3,907.403	25.22	0.9974	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			1.15000	1.303	25.22	0.0026	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			3,243.89060	3,111.313	23.41	0.9900	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			4.79060	5.213	23.41	0.0100	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			4,729.37860	4,596.410	26.43	0.9993	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			0.27860	0.310	26.43	0.0007	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			4,439.61300	4,306.675	25.92	0.9988	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			0.51300	0.575	25.92	0.0012	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			3,492.37440	3,359.854	24.25	0.9928	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			3.27440	3.754	24.25	0.0072	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			4,939.27660	4,806.295	26.81	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.17660	0.195	26.81	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			4,929.28050	4,796.299	26.79	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.18050	0.199	26.79	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			3,890.64090	3,757.852	24.95	0.9965	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			1.54090	1.752	24.95	0.0035	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			5,039.24150	4,906.256	26.98	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.14150	0.156	26.98	0.0003	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			4,989.25810	4,856.274	26.89	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.15810	0.174	26.89	0.0004	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			4,249.85650	4,116.953	25.59	0.9983	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			0.75650	0.853	25.59	0.0017	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			5,189.19180	5,056.210	27.25	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.09180	0.111	27.25	0.0002	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			5,159.20110	5,026.218	27.19	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.10110	0.118	27.19	0.0003	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			4,879.30140	4,746.323	26.70	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.20140	0.223	26.70	0.0005	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			5,389.14700	5,256.157	27.25	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.04700	0.057	27.25	0.0001	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			5,079.22940	4,946.242	27.05	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.12940	0.142	27.05	0.0003	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			4,949.27270	4,816.291	26.82	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.17270	0.191	26.82	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			5,939.10620	5,806.108	27.25	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.00620	0.008	27.25	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			5,439.13950	5,306.148	27.25	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.03950	0.048	27.25	0.0001	0.00	0	42,370
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			1,305.15900	1,193.060	19.20	0.8223	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			102.95900	123.860	19.20	0.1777	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			3,658.11320	3,525.403	24.42	0.9941	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			2.71320	3.103	24.42	0.0059	0.00	0	17,991

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 Option	14.63	Call			2,382.15630	2,250.707	20.47	0.9661	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			16.75630	18.407	20.47	0.0339	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			3,353.35240	3,221.083	23.18	0.9880	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			5.95240	6.883	23.18	0.0120	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			2,079.02130	1,951.945	19.51	0.9378	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			31.62130	37.745	19.51	0.0622	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			1,836.93170	1,714.504	18.65	0.9063	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			50.23170	61.604	18.65	0.0937	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			1,241.28850	1,139.198	19.18	0.7688	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			164.58850	196.298	19.18	0.2312	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			5,237.06350	5,103.388	27.11	0.9991	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.36350	0.488	27.11	0.0009	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			3,542.18390	3,409.227	23.12	0.9893	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			5.48390	6.326	23.12	0.0107	0.00	0	150
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			760.65830	690.513	20.37	0.5529	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			491.45830	555.513	20.37	0.4471	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			1,345.61260	1,240.686	18.99	0.7854	12,406,858.00	10,000	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			156.41260	185.686	18.99	0.2146	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			1,223.58660	1,123.764	19.13	0.7457	11,237,636.00	10,000	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			201.18660	235.664	19.13	0.2543	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			1,096.17660	1,005.955	19.44	0.6979	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			260.47660	304.655	19.44	0.3021	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			1,380.79910	1,276.326	18.92	0.7755	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			179.39910	209.826	18.92	0.2245	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			3,144.94310	3,011.534	20.46	0.9764	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			13.94310	15.634	20.46	0.0236	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			1,771.67230	1,654.992	18.41	0.8648	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			90.67230	109.092	18.41	0.1352	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			691.05390	630.445	20.72	0.4917	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			680.05390	754.545	20.72	0.5083	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			3,635.90640	3,500.288	20.82	0.9864	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			8.80640	8.989	20.82	0.0136	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			1,611.00160	1,500.120	18.58	0.8170	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			143.90160	168.820	18.58	0.1830	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			1,154.31010	1,064.509	19.25	0.6831	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			317.21010	363.208	19.25	0.3169	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			5,328.71160	5,193.171	26.12	0.9974	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			1.61160	1.871	26.12	0.0026	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			2,921.82080	2,788.260	19.11	0.9587	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			28.42080	31.160	19.11	0.0413	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			1,795.60310	1,682.120	18.36	0.8370	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			132.20310	155.020	18.36	0.1630	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			1,451.32160	1,350.303	18.83	0.7484	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			248.02160	283.403	18.83	0.2516	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			1,076.10620	998.892	19.81	0.6016	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			546.50620	606.192	19.81	0.3984	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			5,432.20610	5,295.582	24.09	0.9963	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			2.60610	2.881	24.09	0.0037	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			3,741.29360	3,604.387	19.21	0.9838	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			11.69360	11.687	19.21	0.0162	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			1,414.64430	1,318.523	18.94	0.7173	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			315.04430	355.823	18.94	0.2827	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			2,490.57310	2,362.944	18.25	0.9141	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			67.77310	77.244	18.25	0.0859	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			5,067.50670	4,930.403	22.78	0.9938	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			4.80670	5.003	22.78	0.0062	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			1,965.95320	1,849.850	18.20	0.8362	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			153.25320	174.450	18.20	0.1638	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			2,722.26220	2,592.948	18.15	0.9310	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			52.96220	61.048	18.15	0.0690	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			1,717.83000	1,612.143	18.54	0.7810	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			228.53000	260.243	18.54	0.2190	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			3,993.14730	3,856.155	19.33	0.9855	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			10.54730	10.955	19.33	0.0145	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			3,983.21990	3,846.230	19.30	0.9854	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			10.61990	11.030	19.30	0.0146	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			3,973.29340	3,836.305	19.27	0.9852	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			10.69340	11.105	19.27	0.0148	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			3,996.41150	3,859.501	19.12	0.9852	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			10.61150	11.201	19.12	0.0148	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			3,768.17170	3,631.370	18.41	0.9825	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			12.37170	13.070	18.41	0.0175	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			4,095.73060	3,958.779	19.43	0.9863	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			9.93060	10.479	19.43	0.0137	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			4,006.34110	3,869.426	19.15	0.9853	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			10.54110	11.126	19.15	0.0147	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			2,511.27210	2,386.725	18.08	0.9072	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			75.47210	88.425	18.08	0.0928	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			3,986.48200	3,849.576	19.09	0.9851	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			10.68200	11.276	19.09	0.0149	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			3,797.92540	3,661.108	18.50	0.9828	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			12.12540	12.808	18.50	0.0172	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			1,581.94610	1,481.931	18.71	0.7417	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			296.14610	333.631	18.71	0.2583	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			3,066.53960	2,935.648	17.98	0.9550	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			30.73960	37.348	17.98	0.0450	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			2,831.37590	2,702.780	18.02	0.9380	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			45.57590	54.480	18.02	0.0620	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			1,427.42770	1,333.603	18.93	0.6993	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			371.62770	415.303	18.93	0.3007	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			2,439.88680	2,316.404	18.10	0.8989	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			84.08680	98.104	18.10	0.1011	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	15.00	Call			2,378.03450	2,255.529	18.11	0.8913	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			92.23450	107.229	18.11	0.1087	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			1,233.52170	1,152.923	19.42	0.6376	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			497.72170	554.623	19.42	0.3624	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			1,547.43240	1,448.743	18.76	0.7326	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			311.63240	350.443	18.76	0.2674	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			1,513.42870	1,416.080	18.81	0.7234	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			327.62870	367.780	18.81	0.2766	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			1,097.24700	1,023.981	19.85	0.5879	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			621.44700	685.681	19.85	0.4121	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			1,261.41170	1,179.374	19.33	0.6473	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			475.61170	531.074	19.33	0.3527	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			1,244.61080	1,163.439	19.38	0.6415	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			488.81080	545.138	19.38	0.3585	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			702.65350	653.516	21.49	0.4189	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,206.85350	1,295.216	21.49	0.5811	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			1,190.04080	1,111.726	19.55	0.6222	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			534.24080	593.426	19.55	0.3778	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			1,179.38810	1,101.640	19.59	0.6184	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			543.58810	603.340	19.59	0.3816	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			592.26960	551.143	22.13	0.3644	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			1,476.46960	1,572.844	22.13	0.6356	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			1,039.16640	969.177	20.05	0.5654	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			683.36640	750.877	20.05	0.4346	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			979.55340	913.026	20.27	0.5415	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			753.75340	824.726	20.27	0.4585	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			4,294.50180	4,157.478	20.04	0.9882	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			8.70180	9.178	20.04	0.0118	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			639.10050	594.267	21.84	0.3879	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			1,353.30050	1,445.967	21.84	0.6121	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			619.32080	576.065	21.96	0.3780	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			1,403.52080	1,497.765	21.96	0.6220	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			5,130.80590	4,993.579	22.63	0.9936	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			5.00590	5.279	22.63	0.0064	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			4,384.00110	4,246.949	20.32	0.9889	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			8.20110	8.649	20.32	0.0111	0.00	0	6,600
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			1,237.06130	1,157.851	19.54	0.6242	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			554.86130	613.651	19.54	0.3758	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			2,274.98080	2,155.320	18.06	0.8682	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			122.78080	141.120	18.06	0.1318	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			1,264.33900	1,185.134	19.47	0.6293	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			548.93900	607.834	19.47	0.3707	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			1,057.08780	989.141	20.17	0.5539	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			761.68780	831.841	20.17	0.4461	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			5,538.51500	5,401.054	22.49	0.9955	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			3.11500	3.754	22.49	0.0045	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		3,848.22000	3,710.926	17.95	0.9822	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		12.82000	13.626	17.95	0.0178	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		1,400.51960	1,318.012	19.31	0.6419	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		571.61960	628.912	19.31	0.3581	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		758.42320	712.298	21.84	0.4025	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		1,519.52320	1,613.198	21.84	0.5975	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		3,946.85380	3,807.700	17.09	0.9812	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		14.35380	15.100	17.09	0.0188	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		1,146.41810	1,077.332	20.19	0.5547	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		843.91810	914.732	20.19	0.4453	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		1,013.76240	951.725	20.70	0.5053	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		1,031.26240	1,109.125	20.70	0.4947	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		5,636.54770	5,497.563	21.62	0.9945	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		4.04770	4.963	21.62	0.0055	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		2,188.70500	2,078.091	18.05	0.8141	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		223.20500	253.391	18.05	0.1859	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		4,796.68150	4,656.680	19.42	0.9870	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		11.18150	11.980	19.42	0.0130	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		1,048.94880	985.974	20.93	0.4896	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		1,210.34880	1,289.174	20.93	0.5104	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		967.81670	909.457	21.26	0.4596	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		1,359.21670	1,442.657	21.26	0.5404	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		5,743.60190	5,602.957	20.88	0.9936	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		5.00190	6.157	20.88	0.0064	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		4,054.47700	3,913.756	16.48	0.9800	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		15.87700	16.956	16.48	0.0200	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		1,078.29850	1,014.207	20.90	0.4913	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		1,240.79850	1,319.107	20.90	0.5087	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		1,056.52520	993.647	20.99	0.4835	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		1,279.02520	1,358.547	20.99	0.5165	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		4,096.21450	3,952.385	16.25	0.9799	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		18.71450	17.285	16.25	0.0201	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		3,897.78350	3,753.323	15.57	0.9781	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		20.28350	18.223	15.57	0.0219	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		1,259.76370	1,187.292	20.24	0.5522	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put		975.16370	1,045.292	20.24	0.4478	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		3,825.85000	3,680.842	15.29	0.9772	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		21.25000	18.842	15.29	0.0228	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call		4,107.30930	3,963.081	16.21	0.9797	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put		19.20930	17.581	16.21	0.0203	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call		1,069.74240	1,006.182	20.99	0.4854	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put		1,281.64240	1,360.682	20.99	0.5146	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		2,768.84370	2,640.943	16.64	0.8900	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		116.54370	131.543	16.64	0.1100	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		806.93990	759.288	22.26	0.3832	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		1,914.63990	2,009.888	22.26	0.6168	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	15/09/2016	Foreign Exchange Option	13.31	Call		4,314.90510	4,173.452	16.75	0.9811	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		15.60510	17.052	16.75	0.0189	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		4,334.82240	4,193.369	16.82	0.9812	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		15.52240	16.969	16.82	0.0188	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		4,324.86370	4,183.410	16.78	0.9812	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		15.56370	17.010	16.78	0.0188	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		3,180.88060	3,043.285	15.59	0.9377	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		57.38060	62.985	15.59	0.0623	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		1,788.06450	1,689.443	18.84	0.6944	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		524.56450	569.143	18.84	0.3056	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		1,224.17250	1,153.654	20.50	0.5306	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		1,100.67250	1,173.354	20.50	0.4694	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		1,146.95180	1,079.561	20.78	0.5043	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		1,223.45180	1,299.261	20.78	0.4957	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		4,332.11190	4,188.519	16.83	0.9802	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		18.61190	18.219	16.83	0.0198	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		4,342.03670	4,198.471	16.86	0.9803	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		18.53670	18.171	16.86	0.0197	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		641.58970	603.288	23.37	0.3110	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		2,568.08970	2,672.988	23.37	0.6890	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		1,508.23700	1,423.615	19.48	0.6206	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		744.73700	803.316	19.48	0.3794	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		4,401.59210	4,258.184	17.06	0.9808	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		18.09210	17.884	17.06	0.0192	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		4,351.96180	4,208.423	16.89	0.9804	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		18.46180	18.123	16.89	0.0196	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		994.64970	936.289	21.53	0.4435	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		1,589.34970	1,674.689	21.53	0.5565	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		946.02130	890.554	21.75	0.4257	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		1,700.72130	1,788.954	21.75	0.5743	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		5,861.03800	5,718.856	20.14	0.9928	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		5.73800	7.256	20.14	0.0072	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		4,176.44930	4,031.556	16.10	0.9781	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		21.14930	19.956	16.10	0.0219	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		926.77310	874.785	22.21	0.3999	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		2,022.07310	2,115.685	22.21	0.6001	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		5,960.07010	5,816.633	19.42	0.9927	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		5.37010	7.533	19.42	0.0073	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		4,280.17570	4,135.046	16.23	0.9740	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		25.47570	25.946	16.23	0.0260	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		947.95310	894.727	22.10	0.4075	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		1,963.25310	2,055.627	22.10	0.5925	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		908.60950	859.433	22.74	0.3735	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		2,431.30950	2,528.133	22.74	0.6265	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		6,082.47930	5,937.908	18.34	0.9936	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		5.17930	6.608	18.34	0.0064	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		4,405.64220	4,260.659	16.01	0.9723	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		28.34220	29.359	16.01	0.0277	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		5,292.73000	5,150.088	17.66	0.9828	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		16.03000	19.488	17.66	0.0172	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		5,312.51880	5,169.875	17.70	0.9830	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		15.81880	19.275	17.70	0.0170	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		5,302.62410	5,159.981	17.68	0.9829	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		15.92410	19.381	17.68	0.0171	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		4,476.85550	4,329.182	14.73	0.9793	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		21.65550	20.082	14.73	0.0207	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		3,102.69200	2,969.495	15.91	0.8860	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		147.49200	160.395	15.91	0.1140	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		4,665.47260	4,518.726	15.32	0.9804	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		20.20290	19.602	15.35	0.0195	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		710.69050	672.641	24.34	0.2907	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		3,555.49050	3,663.541	24.34	0.7093	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		6,162.18410	6,018.153	18.63	0.9919	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		6.98410	9.053	18.63	0.0081	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		2,743.24010	2,841.747	23.12	0.6450	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		0.00000	775.187	23.55	0.3304	10,232,468.40	13,200	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		0.00000	3,126.087	23.55	0.6696	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		4,685.33260	4,538.678	15.38	0.9806	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		20.13260	19.578	15.38	0.0194	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		4,675.40290	4,528.702	15.35	0.9805	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		2,311.46770	2,403.543	22.43	0.6011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		911.87450	863.060	22.98	0.3632	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		2,656.67450	2,753.960	22.98	0.6368	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		681.05330	644.654	24.59	0.2795	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		3,725.85330	3,835.554	24.59	0.7205	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		888.44010	840.847	23.12	0.3550	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		2,111.66990	2,199.728	22.08	0.5779	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		1,081.45880	1,023.725	22.10	0.4203	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		2,126.25880	2,214.625	22.10	0.5797	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		793.48890	750.928	23.73	0.3212	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		3,138.28890	3,241.828	23.73	0.6788	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		1,016.66770	962.643	22.43	0.3989	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		0.00000	759.806	18.89	0.3264	5,014,720.92	6,600	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		1,243.72830	1,177.017	21.40	0.4718	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		1,738.52830	1,817.917	21.40	0.5282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		901.11970	852.868	23.04	0.3595	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		2,695.91970	2,793.768	23.04	0.6405	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		1,086.86990	1,028.828	22.08	0.4221	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		520.27440	554.282	18.40	0.2654	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		2,150.27670	2,042.397	18.59	0.7099	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		595.07670	633.297	18.59	0.2901	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		1,041.96230	986.478	22.30	0.4074	0.00	0	83,003

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			2,236.76230	2,327.378	22.30	0.5926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			0.00000	1,878.906	18.89	0.6736	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			194.40400	211.907	16.46	0.1387	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			2,804.68060	2,681.281	17.01	0.8355	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			249.48060	272.181	17.01	0.1645	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			1,111.65360	1,052.222	21.96	0.4301	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,046.45360	2,133.122	21.96	0.5699	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			2,275.47440	2,163.382	18.40	0.7346	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			128.98610	140.034	15.66	0.1034	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			3,118.44130	2,984.819	15.86	0.8884	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			143.24130	155.719	15.86	0.1116	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			2,107.84440	2,001.470	18.66	0.7011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			622.64440	662.370	18.66	0.2989	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,949.60400	2,821.007	16.46	0.8613	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			20.27260	19.626	15.32	0.0196	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			0.00000	4,478.824	15.20	0.9802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			0.00000	19.724	15.20	0.0198	260,356.80	13,200	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			2,539.58360	2,423.500	18.01	0.7828	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			384.38360	414.400	18.01	0.2172	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			3,174.18610	3,039.134	15.66	0.8966	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			3,097.23500	2,976.885	16.64	0.8400	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			271.33500	293.585	16.64	0.1600	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			2,252.48980	2,154.401	19.11	0.6795	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			816.58980	861.101	19.11	0.3205	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			842.81770	807.166	24.76	0.3030	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			4,076.91770	4,183.866	24.76	0.6970	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			3,111.58680	2,990.828	16.59	0.8423	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			265.68680	287.528	16.59	0.1577	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			3,104.40200	2,983.847	16.61	0.8411	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			268.50200	290.547	16.61	0.1589	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			3,239.21510	3,134.449	17.17	0.8138	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			385.41510	418.749	17.17	0.1862	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			3,252.51860	3,147.425	17.14	0.8159	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			378.71860	411.725	17.14	0.1841	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			3,245.85850	3,140.926	17.15	0.8149	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			382.05850	415.226	17.15	0.1851	0.00	0	0
Total \$ / R Option												40,021,667.21	55,213	1,705,423
Total \$ / R												2,112,662,195.01	177,719	2,806,790
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			16.85610		16.98910			0.0000	3,371,220.00	200	1,181
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			17.14830		17.28580			0.0000	0.00	0	119
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			17.48030		17.62350			0.0000	0.00	0	90
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			17.80910		17.95520			0.0000	0.00	0	0
Total \$ / R MAXI Future												3,371,220.00	200	1,390

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.39	Call	459,946.72790	446,650.992	26.21	0.9991	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.39	Put	36.72790	40.992	26.21	0.0009	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.40	Call	458,947.51080	445,651.877	26.19	0.9991	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.40	Put	37.51080	41.877	26.19	0.0009	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.41	Call	457,948.30940	444,652.782	26.17	0.9991	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.41	Put	38.30940	42.782	26.17	0.0009	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.44	Call	385,744.83060	372,060.183	18.69	0.9836	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.44	Put	1,164.83060	1,230.183	18.69	0.0164	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.45	Call	384,752.65440	371,068.446	18.66	0.9835	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.45	Put	1,172.65440	1,238.446	18.66	0.0165	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.46	Call	383,760.49170	370,076.814	18.63	0.9834	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.46	Put	1,180.49170	1,246.814	18.63	0.0166	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	15.01	Call	274,305.35630	261,395.865	16.66	0.8832	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	15.01	Put	12,955.35630	14,365.865	16.66	0.1168	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	14.99	Call	275,942.98700	262,992.059	16.61	0.8857	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	14.99	Put	12,592.98700	13,962.059	16.61	0.1143	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	15.00	Call	275,123.30680	262,193.155	16.63	0.8844	0.00	0	0
\$ / R MAXI	On	19/09/2016		Foreign Exchange Option	15.00	Put	12,773.30680	14,163.155	16.63	0.1156	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	14.99	Call	311,066.53710	297,776.546	15.90	0.8870	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	14.99	Put	14,546.53710	15,866.546	15.90	0.1130	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	15.00	Call	310,266.38500	296,995.115	15.92	0.8858	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	15.00	Put	14,746.38500	16,085.115	15.92	0.1142	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	15.01	Call	309,467.69530	296,215.924	15.95	0.8847	0.00	0	0
\$ / R MAXI	On	19/12/2016		Foreign Exchange Option	15.01	Put	14,947.69530	16,305.924	15.95	0.1153	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											3,371,220.00	200	1,390
£ / R	On	26/02/2016		Foreign Exchange Future	23.71440		24.05800		0.0000		0.00	0	163
£ / R	On	29/02/2016		Foreign Exchange Future	23.72770		24.07140		0.0000		0.00	0	56
£ / R	On	07/03/2016		Foreign Exchange Future	23.75870		24.10280		0.0000		1,544,315.50	65	115
£ / R	On	14/03/2016		Foreign Exchange Future	23.78960		24.13420		0.0000		10,086,790.40	424	32,187
£ / R	On	15/04/2016		Foreign Exchange Future	24.60870		24.97240		0.0000		0.00	0	72
£ / R	On	13/06/2016		Foreign Exchange Future	24.20890		24.56330		0.0000		1,210,445.00	50	2,295
£ / R	On	08/09/2016		Foreign Exchange Future	24.63450		24.99970		0.0000		0.00	0	0
£ / R	On	19/09/2016		Foreign Exchange Future	24.69020		25.05680		0.0000		0.00	0	390
£ / R	On	19/12/2016		Foreign Exchange Future	25.17430		25.54750		0.0000		0.00	0	0
Total £ / R Future											12,841,550.90	539	35,278
£ / R	On	26/02/2016		Foreign Exchange Option	22.09	Call	2,047.08920	1,738.848	21.36	0.8624	0.00	0	0
£ / R	On	26/02/2016		Foreign Exchange Option	22.09	Put	79.08920	114.448	21.36	0.1376	0.00	0	0
£ / R	On	29/02/2016		Foreign Exchange Option	22.03	Call	2,121.66410	1,812.220	21.17	0.8659	0.00	0	0
£ / R	On	29/02/2016		Foreign Exchange Option	22.03	Put	80.26410	114.520	21.17	0.1341	0.00	0	0
£ / R	On	07/03/2016		Foreign Exchange Option	22.12	Call	2,102.52540	1,800.923	21.40	0.8361	0.00	0	0
£ / R	On	07/03/2016		Foreign Exchange Option	22.12	Put	119.72540	162.223	21.40	0.1639	0.00	0	0
£ / R	On	14/03/2016		Foreign Exchange Option	19.19	Call	4,957.93100	4,614.966	27.19	0.9832	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	19.19	Put			13.73100	15.366	27.19	0.0168	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			4,948.06310	4,605.077	27.16	0.9831	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			13.86310	15.477	27.16	0.0169	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			4,938.19630	4,595.190	27.13	0.9830	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			13.99630	15.590	27.13	0.0170	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			2,217.95470	1,916.811	21.41	0.8344	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			133.75470	177.211	21.41	0.1656	0.00	0	6,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			1,391.10680	1,152.626	22.21	0.6422	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			406.90680	513.026	22.21	0.3578	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			938.40240	754.944	22.95	0.4868	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			754.20240	915.344	22.95	0.5132	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call			454.00830	350.246	24.50	0.2701	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			1,619.80830	1,860.646	24.50	0.7299	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			3,427.29690	3,087.821	22.85	0.9467	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			43.09690	48.221	22.85	0.0533	0.00	0	21,300
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			1,497.41730	1,290.441	22.87	0.5820	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			725.01730	881.741	22.87	0.4180	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			740.11670	651.289	24.15	0.3015	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			2,676.81670	2,942.389	24.15	0.6985	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			4,169.38250	3,841.950	20.51	0.9123	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			106.08250	133.050	20.51	0.0877	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			4,160.28560	3,833.059	20.51	0.9117	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			106.98560	134.159	20.51	0.0883	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			1,468.74080	1,300.029	22.15	0.5170	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,205.44080	1,391.129	22.15	0.4830	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			4,178.48550	3,850.849	20.51	0.9129	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			105.18550	131.949	20.51	0.0871	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			3,206.36720	2,933.806	19.60	0.7658	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			476.66720	569.306	19.60	0.2342	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			1,360.02750	1,230.692	22.16	0.4266	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,210.32750	2,446.192	22.16	0.5734	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			4,040.80990	3,734.638	19.21	0.8552	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			241.10990	300.138	19.21	0.1448	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			3,220.92990	2,947.564	19.59	0.7676	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			471.22990	563.064	19.59	0.2324	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			3,213.64060	2,940.677	19.60	0.7667	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			473.94060	566.177	19.60	0.2333	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2,759.30680	2,515.321	19.79	0.6978	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			712.50680	835.121	19.79	0.3022	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2,772.23370	2,527.444	19.78	0.6997	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			705.43370	827.244	19.78	0.3003	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2,765.76140	2,521.377	19.78	0.6987	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			708.96140	831.177	19.78	0.3013	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			3,518.82500	3,241.755	18.56	0.7532	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			621.32500	717.455	18.56	0.2468	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			3,533.33240	3,255.653	18.56	0.7548	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			615.83240	711.353	18.56	0.2452	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			3,526.07810	3,248.699	18.56	0.7540	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			618.57810	714.399	18.56	0.2460	0.00	0	0
Total £ / R Option												0.00	0	78,928
Total £ / R												12,841,550.90	539	114,206
¥ / R	On	14/03/2016	Foreign Exchange Future			0.14413		0.14594			0.0000	0.00	0	6,998
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14699		0.14886			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.15031		0.15226			0.0000	0.00	0	874
Total ¥ / R Future												0.00	0	12,460
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			2,598.63510	2,417.873	21.52	0.9886	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			4.43510	4.773	21.52	0.0114	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			4,594.22020	4,413.132	25.98	0.9999	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.02020	0.032	25.98	0.0001	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			3,595.02690	3,414.294	25.97	0.9973	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			0.82690	1.194	25.97	0.0027	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			13.41920	16.425	17.14	0.0263	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,973.53460	1,811.320	18.11	0.8722	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			87.53460	112.120	18.11	0.1278	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,894.24420	3,707.427	21.00	0.9882	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			8.24420	8.227	21.00	0.0118	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,899.41920	2,715.625	17.14	0.9737	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			4,241.58280	4,046.015	18.77	0.9830	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			15.18280	14.815	18.77	0.0170	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			3,272.30810	3,087.742	18.27	0.9439	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			45.90810	56.542	18.27	0.0561	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			2,382.99140	2,216.155	18.41	0.8516	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			156.59140	184.955	18.41	0.1484	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	12,460
€ / R	On	25/01/2016	Foreign Exchange Future			18.11140		18.36810			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			18.11530		18.38330			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			18.19280		18.46200			0.0000	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Future			18.21650		18.48820			0.0000	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Future			18.22160		18.49270			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			18.26030		18.53180			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			18.28720		18.55920			0.0000	9,363,046.40	512	68,023
€ / R	On	22/03/2016	Foreign Exchange Future			18.32150		18.59400			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			18.32250		18.59520			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			18.41430		18.68940			0.0000	0.00	0	3
€ / R	On	26/04/2016	Foreign Exchange Future			18.45910		18.73500			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			18.34450		18.61670			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/05/2016	Foreign Exchange Future			18.58620		18.86390			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			18.58740		18.86510			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			18.65820		18.93690			0.0000	0.00	0	41,144
€ / R	On	19/09/2016	Foreign Exchange Future			19.08480		19.37190			0.0000	0.00	0	6,298
€ / R	On	19/12/2016	Foreign Exchange Future			19.51330		19.80470			0.0000	0.00	0	5,846
Total € / R Future												9,363,046.40	512	121,845
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			3,758.10830	3,501.406	51.15	1.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			0.00830	0.006	51.15	0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			3,748.10910	3,491.406	51.05	1.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			0.00910	0.006	51.05	0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			3,738.11000	3,481.406	50.95	1.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			0.01000	0.006	50.95	0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			3,518.12580	3,261.409	48.69	1.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			0.02580	0.009	48.69	0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			3,448.13010	3,191.411	47.97	0.9999	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			0.03010	0.011	47.97	0.0001	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			2,863.56440	2,595.645	34.95	0.9987	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			0.26440	0.345	34.95	0.0013	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			3,233.39700	2,965.423	36.79	0.9995	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			0.09700	0.123	36.79	0.0005	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			3,064.24040	2,795.800	24.48	0.9929	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			2.24040	3.000	24.48	0.0071	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			2,407.52300	2,139.904	21.31	0.9824	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			5.52300	7.104	21.31	0.0176	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Call			572.94410	429.898	21.37	0.4817	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Put			394.74410	523.398	21.37	0.5183	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			2,958.05880	2,687.204	22.85	0.9879	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			5.35880	5.604	22.85	0.0121	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			2,971.49940	2,701.337	22.33	0.9798	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			9.69940	11.037	22.33	0.0202	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			5,509.42810	5,237.458	27.34	0.9995	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.22810	0.258	27.34	0.0005	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			5,359.50920	5,087.552	27.12	0.9993	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.30920	0.352	27.12	0.0007	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			4,710.28240	4,438.470	26.19	0.9977	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			1.08240	1.270	26.19	0.0023	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			1,723.17120	1,482.333	19.40	0.8652	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			63.97120	95.133	19.40	0.1348	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			40.41770	27.703	26.14	0.0392	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			3,381.21770	3,640.503	26.14	0.9608	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			2,433.07040	2,165.809	20.05	0.9521	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			23.87040	28.609	20.05	0.0479	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			2,287.26790	2,021.221	19.55	0.9431	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			28.06790	34.021	19.55	0.0569	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			1,848.18290	1,601.442	19.29	0.8893	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	16.76	Put			48.98290	74.242	19.29	0.1107	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			2,628.46800	2,359.945	20.71	0.9618	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			19.26800	22.745	20.71	0.0382	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			2,589.30810	2,321.010	20.58	0.9600	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			20.10810	23.809	20.58	0.0400	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			2,579.52430	2,311.283	20.55	0.9596	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			20.32430	24.083	20.55	0.0404	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			3,606.03820	3,334.683	24.00	0.9875	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			6.83820	7.483	24.00	0.0125	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			3,516.70380	3,245.468	23.71	0.9862	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			7.50380	8.268	23.71	0.0138	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			3,199.65840	2,929.009	22.64	0.9802	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			10.45840	11.809	22.64	0.0198	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			4,530.70360	4,258.977	25.93	0.9968	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			1.50360	1.777	25.93	0.0032	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			3,963.24910	3,692.084	25.11	0.9918	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			4.04910	4.884	25.11	0.0082	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			3,665.62830	3,394.202	24.20	0.9883	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			6.42830	7.002	24.20	0.0117	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			4,570.59860	4,298.850	25.99	0.9971	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			1.39860	1.650	25.99	0.0029	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			4,560.62420	4,288.881	25.97	0.9970	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			1.42420	1.681	25.97	0.0030	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			4,550.65020	4,278.912	25.96	0.9970	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			1.45020	1.712	25.96	0.0030	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			719.21190	588.324	21.25	0.4927	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			545.21190	686.824	21.25	0.5073	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			729.18520	599.212	21.25	0.4936	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			553.98520	696.712	21.25	0.5064	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			637.35330	787.826	20.95	0.4982	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			826.75330	702.126	20.95	0.5018	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			858.99020	735.626	20.86	0.4990	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			693.99020	846.526	20.86	0.5010	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			805.63800	691.520	20.85	0.4768	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			758.93800	917.020	20.85	0.5232	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			976.88730	852.510	20.67	0.5075	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			792.98730	946.310	20.67	0.4925	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			984.64030	860.152	20.67	0.5081	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			799.54030	952.752	20.67	0.4919	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			27.16450	34.669	18.65	0.0379	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			4,750.44790	4,472.519	20.84	0.9843	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			13.54790	14.319	20.84	0.0157	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			3,043.19140	2,783.838	18.65	0.9180	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			66.29140	85.638	18.65	0.0820	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			3,723.32690	3,451.905	18.65	0.9630	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			26.42690	33.705	18.65	0.0370	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	15.25	Call			3,713.69310	3,442.384	18.65	0.9625	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			26.79310	34.184	18.65	0.0375	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			3,704.06450	3,432.869	18.65	0.9621	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			46.39670	54.062	18.36	0.0438	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			4,458.55340	4,179.186	18.34	0.9560	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			46.65340	54.386	18.34	0.0440	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			4,478.04150	4,198.542	18.38	0.9565	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			46.14150	53.742	18.38	0.0435	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			4,468.29670	4,188.862	18.36	0.9562	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			224.22070	266.963	18.40	0.1408	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			3,219.55940	2,983.739	18.39	0.8176	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			314.85940	370.439	18.39	0.1824	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			3,148.32800	2,915.006	18.39	0.8095	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			333.62800	391.706	18.39	0.1905	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			335.76290	394.119	18.39	0.1914	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			3,132.60760	2,899.848	18.39	0.8077	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			337.90760	396.548	18.39	0.1923	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			1,186.48430	1,095.881	21.67	0.4187	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,181.78430	2,382.581	21.67	0.5813	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			3,628.92070	3,380.263	18.40	0.8592	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			917.16810	849.268	22.83	0.3372	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,012.46810	3,235.968	22.83	0.6628	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			3,140.46290	2,907.419	18.39	0.8086	0.00	0	0
Total € / R Option												0.00	0	333,670
Total € / R												9,363,046.40	512	455,515
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.64910		11.63400			0.0000	0.00	0	14,438
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.80390		11.79030			0.0000	0.00	0	2,814
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.98570		11.97420			0.0000	0.00	0	500
AU\$ / R	On	19/12/2016	Foreign Exchange Future			12.16980		12.15880			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	17,752
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			88.53940	88.424	21.41	0.1785	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,054.53940	1,039.324	21.41	0.8215	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			904.07600	914.155	19.31	0.8567	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			70.07600	65.055	19.31	0.1433	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			472.51530	478.359	19.38	0.6292	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			238.51530	229.259	19.38	0.3708	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			466.65060	472.450	19.38	0.6247	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			242.65060	233.350	19.38	0.3753	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			2,128.73110	2,143.778	24.16	0.9878	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			4.73110	4.678	24.16	0.0122	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,842.26790	1,857.133	22.77	0.9791	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			8.26790	8.033	22.77	0.0209	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,260.06990	1,273.770	19.90	0.9375	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	10.40	Put			26.06990	24.670	19.90	0.0625	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			2,148.55190	2,163.606	24.25	0.9882	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			4.55190	4.506	24.25	0.0118	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			2,138.64070	2,153.691	24.21	0.9880	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			4.64070	4.591	24.21	0.0120	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,758.06560	1,770.008	18.06	0.9263	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			47.76560	46.108	18.06	0.0737	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,748.96790	1,760.875	18.05	0.9251	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			48.66790	46.975	18.05	0.0749	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,739.88390	1,751.754	18.05	0.9239	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			49.58390	47.854	18.05	0.0761	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			105.85950	100.002	17.43	0.1136	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,871.39780	1,877.009	17.43	0.8851	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			107.19780	101.309	17.43	0.1149	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,888.73260	1,894.409	17.44	0.8876	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			104.53260	98.709	17.44	0.1124	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,880.05950	1,885.702	17.43	0.8864	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,725.41040	1,726.711	17.04	0.8147	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			226.61040	216.911	17.04	0.1853	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,717.52150	1,718.783	17.03	0.8133	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			228.72150	218.983	17.03	0.1867	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,709.64430	1,710.870	17.02	0.8118	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			230.84430	221.070	17.02	0.1882	0.00	0	0
Total AU\$ / R Option												0.00	0	1,200
Total AU\$ / R												0.00	0	18,952
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.69970		11.61990			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.90610		11.82840			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			51.98440	41.664	17.31	0.1089	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			878.86590	948.869	17.29	0.8964	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			48.96590	39.169	17.29	0.1036	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			870.35750	940.102	17.30	0.8937	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			50.45750	40.402	17.30	0.1063	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			861.88440	931.364	17.31	0.8911	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,095.59990	1,158.507	16.47	0.8243	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			137.19990	122.407	16.47	0.1757	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,087.83760	1,150.578	16.47	0.8220	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			139.43760	124.478	16.47	0.1780	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,080.10400	1,142.676	16.47	0.8197	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			141.70400	126.576	16.47	0.1803	0.00	0	0
Total CAD/ 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 CAD/ R												0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Future			16.71660		17.00880			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			17.08370		17.38440			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,452
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			2,049.35700	1,768.980	21.11	0.9173	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			40.55700	52.380	21.11	0.0827	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			2,039.73800	1,759.523	21.06	0.9165	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			40.93800	52.923	21.06	0.0835	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			2,058.98070	1,778.442	21.15	0.9182	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			40.18070	51.842	21.15	0.0818	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			3,065.16780	2,781.357	20.63	0.9176	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			70.76780	87.657	20.63	0.0824	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			3,055.94520	2,772.353	20.62	0.9168	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			71.54520	88.653	20.62	0.0832	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			3,046.72820	2,763.358	20.62	0.9160	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			72.32820	89.658	20.62	0.0840	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			2.52420		2.54730			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.53350		2.56260			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			3,529.24640	3,306.662	24.17	0.9380	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			56.24640	64.662	24.17	0.0620	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			3,434.37810	3,211.877	23.97	0.9333	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			61.37810	69.877	23.97	0.0667	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			3,624.50970	3,401.821	24.37	0.9424	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			51.50970	59.821	24.37	0.0576	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			3,745.53900	3,494.821	21.49	0.8598	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			219.53900	259.821	21.49	0.1402	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			3,660.44150	3,411.614	21.47	0.8524	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			234.44150	276.614	21.47	0.1476	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			3,576.10700	3,329.224	21.45	0.8449	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			250.10700	294.224	21.45	0.1551	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.45130		2.48720			0.0000	0.00	0	123
DKK / R	On	13/06/2016	Foreign Exchange Future			2.50150		2.53830			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Future												0.00	0	123
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			3,424.51940	3,068.830	22.68	0.9407	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			52.51940	55.830	22.68	0.0593	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			3,328.85760	2,973.030	22.41	0.9363	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			56.85760	60.030	22.41	0.0637	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			3,520.50240	3,164.937	22.95	0.9448	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			48.50240	51.937	22.95	0.0552	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			4,653.46650	4,313.439	20.43	0.9335	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			70.46650	98.439	20.43	0.0665	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			4,561.34510	4,223.326	20.48	0.9281	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			78.34510	108.326	20.48	0.0719	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			4,469.88450	4,133.951	20.53	0.9224	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			86.88450	118.951	20.53	0.0776	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	123
HK\$/R	On	14/03/2016	Foreign Exchange Future			2.15500		2.16980			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.18880		2.20310			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.22630		2.24220			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.26350		2.27780			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	3,381
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Call			946.03880	850.496	20.34	0.5987	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			448.03880	500.497	20.34	0.4013	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			886.78340	794.876	20.34	0.5751	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			488.78340	544.876	20.34	0.4249	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			829.87370	741.653	20.34	0.5513	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			531.87370	591.653	20.34	0.4487	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			1,545.16640	1,458.360	20.01	0.6243	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			714.16640	770.360	20.01	0.3757	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			1,488.60700	1,403.586	20.05	0.6099	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			757.60700	815.586	20.05	0.3901	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			1,433.56720	1,350.320	20.09	0.5955	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			802.56720	862.320	20.09	0.4045	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			2,112.81640	2,007.900	20.05	0.6485	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			890.81640	944.900	20.05	0.3515	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			2,052.15870	1,951.596	20.07	0.6377	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			930.15870	988.596	20.07	0.3623	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,992.59760	1,896.447	20.10	0.6268	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			970.59760	1,033.447	20.10	0.3732	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			2,605.65080	2,495.061	20.17	0.6687	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,027.65080	1,060.061	20.17	0.3313	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			2,545.21600	2,433.934	20.14	0.6599	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,067.21600	1,098.934	20.14	0.3401	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			2,485.72000	2,373.718	20.12	0.6510	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,107.72000	1,138.718	20.12	0.3490	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	3,381
KES / R	On	14/03/2016	Foreign Exchange Future			0.16310		0.16410			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.16270		0.16430			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.16240		0.16370			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			0.07310		0.07220			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06650		0.06750			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06490		0.06510			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			10.84080		10.81050			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.97340		10.94480			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			11.12810		11.10190			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			1,672.63440	1,702.956	18.92	0.9919	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			2.13440	2.156	18.92	0.0081	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,662.67810	1,692.998	18.86	0.9917	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			2.17810	2.198	18.86	0.0083	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,652.72280	1,683.040	18.80	0.9915	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			2.22280	2.241	18.80	0.0085	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,969.85570	1,997.799	17.36	0.9701	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			15.05570	14.398	17.36	0.0299	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,960.13130	1,988.061	17.34	0.9696	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			15.33130	14.661	17.34	0.0304	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,950.41100	1,978.329	17.31	0.9691	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			15.61100	14.928	17.31	0.0309	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,715.13100	1,734.324	15.88	0.9067	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			73.23100	66.224	15.88	0.0933	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,706.28000	1,725.442	15.88	0.9053	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			74.38000	67.342	15.88	0.0947	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,697.44340	1,716.577	15.88	0.9040	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			75.54340	68.477	15.88	0.0960	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	0
QUANTO €On	14/03/2016	Foreign Exchange Future			1.08490		1.09240			0.0000	27,122.50	25	6,310
QUANTO €On	13/06/2016	Foreign Exchange Future			1.08800		1.09550			0.0000	0.00	0	0
QUANTO €On	19/09/2016	Foreign Exchange Future			1.09180		1.09920			0.0000	0.00	0	0
Total QUANTO € / \$ Future											27,122.50	25	6,310
Total QUANTO € / \$											27,122.50	25	6,310
RAIN	On 13/06/2016	Foreign Exchange Future			29,300.64000		29,669.21000			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			11.70320		11.78800			0.0000	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Future			11.87560		11.96530			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			1,816.56590	1,733.508	22.11	0.9734	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.98	Put			8.56590	10.308	22.11	0.0266	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Call			1,806.84240	1,723.835	22.11	0.9726	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Put			8.84240	10.635	22.11	0.0274	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Call			1,797.12650	1,714.171	22.11	0.9719	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Put			9.12650	10.971	22.11	0.0281	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.21	Call			3,703.52210	1,770.078	21.93	0.8782	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.21	Put			1,948.22210	104.478	21.93	0.1218	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.19	Call			3,713.02860	1,787.073	21.93	0.8811	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.19	Put			1,937.72860	101.473	21.93	0.1189	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.20	Call			3,708.27230	1,778.567	21.93	0.8796	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.20	Put			1,942.97230	102.967	21.93	0.1204	0.00	0	0
Total SGD / R Option											0.00	0	0
Total SGD / R											0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Future			5.48180		5.48240			0.0000	0.00	0	0
TRY / R	On 13/06/2016	Foreign Exchange Future			5.43550		5.43810			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			994.86520	994.324	24.27	0.9862	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.49	Put			2.46520	2.524	24.27	0.0138	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.50	Call			984.95990	984.415	24.16	0.9857	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.50	Put			2.55990	2.615	24.16	0.0143	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.51	Call			975.05820	974.509	24.04	0.9852	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			2.65820	2.709	24.04	0.0148	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			716.78000	714.575	18.77	0.8819	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			38.68000	39.075	18.77	0.1181	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			708.14700	705.955	18.76	0.8784	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			40.04700	40.455	18.76	0.1216	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			699.55100	697.374	18.75	0.8749	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			41.45100	41.874	18.75	0.1251	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			1.43130		1.44970			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.36290		1.39530			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	1
Total ZMW / R												0.00	0	1
Total Futures												2,098,243,467.60	123,782	1,307,625
Total Options												40,021,667.21	55,213	2,119,221
Grand Total:												2,138,265,134.81	178,995	3,426,846